

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jan-23	09-Jan-23	Change	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23
S50F23	Jan 2023	1,015.40	1,017.50	-2.1 -0.21 %	238	-3.25 %	246	-2.77 %	253	0.80 %	251	2.03 %	246
S50G23	Feb 2023	1,014.20	1,016.00	-1.8 -0.18 %	117	0.00 %	117	-1.68 %	119	11.21 %	107	-0.93 %	108
S50H23	Mar 2023	1,012.50	1,014.60	-2.1 -0.21 %	546,952	-1.06 %	552,793	2.49 %	539,358	2.30 %	527,207	1.20 %	520,966
S50M23	Jun 2023	1,009.00	1,011.00	-2 -0.2 %	39,807	-0.55 %	40,027	3.20 %	38,785	6.69 %	36,352	3.42 %	35,149
S50U23	Sep 2023	1,003.30	1,005.40	-2.1 -0.21 %	16,570	-1.36 %	16,798	0.74 %	16,675	-0.78 %	16,806	6.32 %	15,807
S50Z23	Dec 2023	1,003.10	1,005.20	-2.1 -0.21 %	4,986	5.86 %	4,710	3.84 %	4,536	13.43 %	3,999	24.73 %	3,206

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jan-23	09-Jan-23	Change	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23
WHAZ23	Dec 2023	30,000	3.94	4.08	-0.14 -3.43 %	35,500	73.17 %	20,500	41.38 %	14,500	##### %	500	0.00 %	0
IRPCH23	Mar 2023	11,360	3.08	2.98	0.10 3.36 %	26,927	1.36 %	26,567	2.62 %	25,889	0.34 %	25,800	2.78 %	25,103
SIRIH23	Mar 2023	11,178	1.69	1.67	0.02 1.20 %	152,499	-0.34 %	153,023	-0.99 %	154,554	5.60 %	146,355	-8.78 %	160,449
PTGH23	Mar 2023	11,160	15.00	14.45	0.55 3.81 %	10,394	13.58 %	9,151	12.45 %	8,138	5.25 %	7,732	-0.58 %	7,777
IRPCM23	Jun 2023	10,028	3.03	2.94	0.09 3.06 %	32,417	27.48 %	25,429	0.00 %	25,429	0.00 %	25,429	-1.92 %	25,928
WHAH23	Mar 2023	7,736	3.97	4.11	-0.14 -3.41 %	40,900	17.95 %	34,676	6.92 %	32,433	-6.62 %	34,734	61.85 %	21,460
ESSOH23	Mar 2023	7,580	11.50	11.55	-0.05 -0.43 %	17,280	3.45 %	16,703	8.33 %	15,419	6.94 %	14,419	9.58 %	13,158
ORM23	Jun 2023	6,692	23.86	23.60	0.26 1.10 %	1,987	-16.93 %	2,392	-4.01 %	2,492	-3.86 %	2,592	0.04 %	2,591
ESSOZ23	Dec 2023	6,200	11.62	11.66	-0.04 -0.34 %	6,200	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
GUNKULH23	Mar 2023	6,156	5.15	5.17	-0.02 -0.39 %	219,333	0.46 %	218,318	3.00 %	211,962	0.24 %	211,450	0.10 %	211,249

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	(+/-)	04-Jan-23	10-Jan-23	09-Jan-23	Change
GUNKULH23	Mar 2023	6,156	219,333	0.46 %	218,318	3.00 %	211,962	0.24 %	211,450	0.10 %	211,249	5.15	5.17	-0.02 -0.39 %
JASH23	Mar 2023	510	211,336	-0.24 %	211,836	0.24 %	211,336	0.00 %	211,327	-0.47 %	212,318	2.25	2.28	-0.03 -1.32 %
SIRIH23	Mar 2023	11,178	152,499	-0.34 %	153,023	-0.99 %	154,554	5.60 %	146,355	-8.78 %	160,449	1.69	1.67	0.02 1.2 %
BLANDM23	Jun 2023	10	106,105	0.01 %	106,095	0.00 %	106,095	0.00 %	106,095	0.00 %	106,093	1.07	1.08	-0.01 -0.93 %
BLANDH23	Mar 2023	1,179	92,472	1.26 %	91,321	-0.31 %	91,607	1.67 %	90,104	-2.60 %	92,506	1.07	1.08	-0.01 -0.93 %
TRUEH23	Mar 2023	527	89,185	-0.54 %	89,666	1.13 %	88,664	-0.53 %	89,137	-0.52 %	89,599	4.87	4.91	-0.04 -0.81 %
SIRIM23	Jun 2023	1	76,964	0.00 %	76,963	0.65 %	76,463	-5.53 %	80,939	0.64 %	80,428	1.68	1.66	0.02 1.2 %
SUPERM23	Jun 2023	0	75,787	0.00 %	75,787	0.00 %	75,787	0.01 %	75,776	0.00 %	75,776	0.69	0.70	-0.01 -1.43 %
ITDH23	Mar 2023	4,358	57,901	-2.88 %	59,618	-1.38 %	60,452	0.02 %	60,439	0.04 %	60,413	1.99	2.04	-0.05 -2.45 %
TTBH23	Mar 2023	4,063	46,761	0.01 %	46,757	5.67 %	44,250	-13.70 %	51,272	-26.24 %	69,509	1.46	1.46	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	4.74	0.48	11.27
IVL	41.25	2.75	7.14
PTTGC	50.25	2.75	5.79
GFPT	13.60	0.70	5.43
PTG	15.10	0.60	4.14
IRPC	3.10	0.12	4.03
KCE	50.00	1.25	2.56
THCOM	16.90	0.40	2.42
BCP	32.00	0.75	2.40
SIRI	1.74	0.04	2.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	21.10	-1.30	-5.80
CRC	44.75	-1.50	-3.24
AMATA	20.30	-0.60	-2.87
CPALL	71.00	-2.00	-2.74
ITD	1.97	-0.05	-2.48
AWC	6.15	-0.15	-2.38
WHA	3.96	-0.08	-1.98
CENTEL	50.50	-1.00	-1.94
INTUCH	76.00	-1.50	-1.94
BAM	15.80	-0.30	-1.86

TFEX Trade Value by Investor Type

SET50 Index Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2023	65,972	70,055	-4,083	29,375	28,650	725	74,892	71,534	3,358	170,239	608,670

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2023	14,495	11,016	3,479	1,598	3,428	-1,830	12,032	13,681	-1,649	28,125	42,383

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2023	195	164	31	15,802	14,557	1,245	19,527	20,803	-1,276	35,524	191,987