

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Jan-23	10-Jan-23	Change	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23
S50F23	Jan 2023	1,011.40	1,015.40	-4 -0.39 %	236	-0.84 %	238	-3.25 %	246	-2.77 %	253	0.80 %	251
S50G23	Feb 2023	1,010.00	1,014.20	-4.2 -0.41 %	114	-2.56 %	117	0.00 %	117	-1.68 %	119	11.21 %	107
S50H23	Mar 2023	1,008.50	1,012.50	-4 -0.4 %	557,356	1.90 %	546,952	-1.06 %	552,793	2.49 %	539,358	2.30 %	527,207
S50M23	Jun 2023	1,004.80	1,009.00	-4.2 -0.42 %	38,741	-2.68 %	39,807	-0.55 %	40,027	3.20 %	38,785	6.69 %	36,352
S50U23	Sep 2023	999.80	1,003.30	-3.5 -0.35 %	16,912	2.06 %	16,570	-1.36 %	16,798	0.74 %	16,675	-0.78 %	16,806
S50Z23	Dec 2023	999.80	1,003.10	-3.3 -0.33 %	5,283	5.96 %	4,986	5.86 %	4,710	3.84 %	4,536	13.43 %	3,999

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Jan-23	10-Jan-23	Change	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23
PLANBH23	Mar 2023	12,024	7.80	7.70	0.10 1.30 %	38,488	-12.50 %	43,986	-1.55 %	44,679	-4.89 %	46,978	0.03 %	46,966
BLANDH23	Mar 2023	11,933	1.08	1.07	0.01 0.93 %	93,310	0.91 %	92,472	1.26 %	91,321	-0.31 %	91,607	1.67 %	90,104
JASM23	Jun 2023	8,705	2.33	2.26	0.07 3.10 %	17,897	68.89 %	10,597	0.05 %	10,592	-4.49 %	11,090	6.74 %	10,390
IRPCH23	Mar 2023	7,717	3.07	3.08	-0.01 -0.32 %	33,545	24.58 %	26,927	1.36 %	26,567	2.62 %	25,889	0.34 %	25,800
VGIH23	Mar 2023	7,054	4.77	4.67	0.10 2.14 %	11,996	71.20 %	7,007	16.65 %	6,007	57.79 %	3,807	15.12 %	3,307
TRUEH23	Mar 2023	5,018	4.80	4.87	-0.07 -1.44 %	94,203	5.63 %	89,185	-0.54 %	89,666	1.13 %	88,664	-0.53 %	89,137
BANPUH23	Mar 2023	4,530	12.44	12.59	-0.15 -1.19 %	33,039	4.08 %	31,743	7.67 %	29,481	5.40 %	27,970	-1.43 %	28,376
SIRIH23	Mar 2023	4,433	1.70	1.69	0.01 0.59 %	155,311	1.84 %	152,499	-0.34 %	153,023	-0.99 %	154,554	5.60 %	146,355
AWCH23	Mar 2023	4,245	6.03	6.23	-0.20 -3.21 %	9,457	22.33 %	7,731	7.78 %	7,173	-12.17 %	8,167	-5.77 %	8,667
WHAH23	Mar 2023	4,081	4.02	3.97	0.05 1.26 %	42,711	4.43 %	40,900	17.95 %	34,676	6.92 %	32,433	-6.62 %	34,734

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	(+/-)	05-Jan-23	11-Jan-23	10-Jan-23	Change
GUNKULH23	Mar 2023	505	218,832	-0.23 %	219,333	0.46 %	218,318	3.00 %	211,962	0.24 %	211,450	5.15	5.15	0 0 %
JASH23	Mar 2023	2,013	210,841	-0.23 %	211,336	-0.24 %	211,836	0.24 %	211,336	0.00 %	211,327	2.32	2.25	0.07 3.11 %
SIRIH23	Mar 2023	4,433	155,311	1.84 %	152,499	-0.34 %	153,023	-0.99 %	154,554	5.60 %	146,355	1.70	1.69	0.01 0.59 %
BLANDU23	Sep 2023	1,000	144,075	0.70 %	143,075	0.00 %	143,075	0.00 %	143,075	0.00 %	143,075	1.07	1.06	0.01 0.94 %
BLANDM23	Jun 2023	500	106,605	0.47 %	106,105	0.01 %	106,095	0.00 %	106,095	0.00 %	106,095	1.08	1.07	0.01 0.93 %
TRUEH23	Mar 2023	5,018	94,203	5.63 %	89,185	-0.54 %	89,666	1.13 %	88,664	-0.53 %	89,137	4.80	4.87	-0.07 -1.44 %
BLANDH23	Mar 2023	11,933	93,310	0.91 %	92,472	1.26 %	91,321	-0.31 %	91,607	1.67 %	90,104	1.08	1.07	0.01 0.93 %
SIRIM23	Jun 2023	2,500	79,464	3.25 %	76,964	0.00 %	76,963	0.65 %	76,463	-5.53 %	80,939	1.69	1.68	0.01 0.6 %
ITDH23	Mar 2023	1,677	58,512	1.06 %	57,901	-2.88 %	59,618	-1.38 %	60,452	0.02 %	60,439	1.97	1.99	-0.02 -1.01 %
AAVH23	Mar 2023	1,605	47,992	3.29 %	46,464	4.64 %	44,405	19.52 %	37,152	2.72 %	36,168	3.04	3.06	-0.02 -0.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	8.05	0.40	5.23
RS	16.70	0.50	3.09
JAS	2.34	0.06	2.63
DELTA	850.00	18.00	2.16
WHA	4.04	0.08	2.02
WHAUP	4.28	0.08	1.90
BLAND	1.07	0.02	1.90
BAM	16.10	0.30	1.90
CHG	3.88	0.06	1.57
BJC	37.00	0.50	1.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPALL	68.50	-2.50	-3.52
PSL	16.00	-0.50	-3.03
ESSO	11.10	-0.30	-2.63
SCGP	56.50	-1.50	-2.59
MTC	40.25	-1.00	-2.42
INTUCH	74.25	-1.75	-2.30
ERW	4.46	-0.10	-2.19
M	59.75	-1.25	-2.05
PTG	14.80	-0.30	-1.99
ADVANC	199.00	-4.00	-1.97

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
11/01/2023	73,992	82,957	-8,965	39,264	38,794	470	103,165	94,670	8,495	216,421	618,642

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2023	16,134	14,662	1,472	2,536	2,095	441	14,681	16,594	-1,913	33,351	44,027

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2023	534	382	152	19,478	21,203	-1,725	28,634	27,061	1,573	48,646	192,528