

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jan-23	11-Jan-23	Change	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23
S50F23	Jan 2023	1,013.60	1,011.40	2.2 0.22 %	232	-1.69 %	236	-0.84 %	238	-3.25 %	246	-2.77 %	253
S50G23	Feb 2023	1,010.70	1,010.00	0.7 0.07 %	110	-3.51 %	114	-2.56 %	117	0.00 %	117	-1.68 %	119
S50H23	Mar 2023	1,009.80	1,008.50	1.3 0.13 %	567,514	1.82 %	557,356	1.90 %	546,952	-1.06 %	552,793	2.49 %	539,358
S50M23	Jun 2023	1,006.30	1,004.80	1.5 0.15 %	38,484	-0.66 %	38,741	-2.68 %	39,807	-0.55 %	40,027	3.20 %	38,785
S50U23	Sep 2023	1,001.20	999.80	1.4 0.14 %	17,185	1.61 %	16,912	2.06 %	16,570	-1.36 %	16,798	0.74 %	16,675
S50Z23	Dec 2023	1,001.00	999.80	1.2 0.12 %	5,751	8.86 %	5,283	5.96 %	4,986	5.86 %	4,710	3.84 %	4,536

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jan-23	11-Jan-23	Change	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23
SIRIH23	Mar 2023	29,623	1.68	1.70	-0.02 -1.18 %	140,301	-9.66 %	155,311	1.84 %	152,499	-0.34 %	153,023	-0.99 %	154,554
ESSOH23	Mar 2023	20,669	9.33	11.29	-1.96##### %	22,129	20.49 %	18,366	6.28 %	17,280	3.45 %	16,703	8.33 %	15,419
PLANBH23	Mar 2023	12,071	8.20	7.80	0.40 5.13 %	32,448	-15.69 %	38,488	-12.50 %	43,986	-1.55 %	44,679	-4.89 %	46,978
SUPERM23	Jun 2023	10,000	0.69	0.69	0.00 0.00 %	80,787	6.60 %	75,787	0.00 %	75,787	0.00 %	75,787	0.00 %	75,787
ESSOM23	Jun 2023	9,501	9.23	11.20	-1.97##### %	12,054	26.18 %	9,553	0.20 %	9,534	11.72 %	8,534	21.34 %	7,033
AAVH23	Mar 2023	8,209	3.10	3.04	0.06 1.97 %	44,375	-7.54 %	47,992	3.29 %	46,464	4.64 %	44,405	19.52 %	37,152
JASM23	Jun 2023	8,003	2.33	2.33	0.00 0.00 %	9,900	-44.68 %	17,897	68.89 %	10,597	0.05 %	10,592	-4.49 %	11,090
GULFH23	Mar 2023	7,708	53.65	55.00	-1.35 -2.45 %	21,465	40.17 %	15,314	0.64 %	15,216	7.99 %	14,090	63.08 %	8,640
BLANDH23	Mar 2023	7,517	1.07	1.08	-0.01 -0.93 %	90,072	-3.47 %	93,310	0.91 %	92,472	1.26 %	91,321	-0.31 %	91,607
JASH23	Mar 2023	7,063	2.32	2.32	0.00 0.00 %	209,390	-0.69 %	210,841	-0.23 %	211,336	-0.24 %	211,836	0.24 %	211,336

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	(+/-)	06-Jan-23	12-Jan-23	11-Jan-23	Change
GUNKULH23	Mar 2023	1,096	219,809	0.45 %	218,832	-0.23 %	219,333	0.46 %	218,318	3.00 %	211,962	5.13	5.15	-0.02-0.39 %
JASH23	Mar 2023	7,063	209,390	-0.69 %	210,841	-0.23 %	211,336	-0.24 %	211,836	0.24 %	211,336	2.32	2.32	0 0 %
BLANDU23	Sep 2023	0	144,075	0.00 %	144,075	0.70 %	143,075	0.00 %	143,075	0.00 %	143,075	1.06	1.07	-0.01-0.93 %
SIRIH23	Mar 2023	29,623	140,301	-9.66 %	155,311	1.84 %	152,499	-0.34 %	153,023	-0.99 %	154,554	1.68	1.70	-0.02-1.18 %
BLANDM23	Jun 2023	100	106,705	0.09 %	106,605	0.47 %	106,105	0.01 %	106,095	0.00 %	106,095	1.07	1.08	-0.01-0.93 %
TRUEH23	Mar 2023	2,756	95,793	1.69 %	94,203	5.63 %	89,185	-0.54 %	89,666	1.13 %	88,664	4.80	4.80	0 0 %
BLANDH23	Mar 2023	7,517	90,072	-3.47 %	93,310	0.91 %	92,472	1.26 %	91,321	-0.31 %	91,607	1.07	1.08	-0.01-0.93 %
SIRIM23	Jun 2023	1,500	80,964	1.89 %	79,464	3.25 %	76,964	0.00 %	76,963	0.65 %	76,463	1.67	1.69	-0.02-1.18 %
SUPERM23	Jun 2023	10,000	80,787	6.60 %	75,787	0.00 %	75,787	0.00 %	75,787	0.00 %	75,787	0.69	0.69	0 0 %
ITDH23	Mar 2023	4,204	57,652	-1.47 %	58,512	1.06 %	57,901	-2.88 %	59,618	-1.38 %	60,452	2.01	1.97	0.04 2.03 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	34.50	2.75	8.66
STPI	5.05	0.35	7.45
KCE	52.50	3.25	6.60
PLANB	8.50	0.45	5.59
S	1.97	0.09	4.79
HANA	60.25	2.50	4.33
RS	17.20	0.50	2.99
DELTA	872.00	22.00	2.59
ERW	4.56	0.10	2.24
PRM	7.70	0.15	1.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	9.20	-1.90	-17.12
THCOM	15.60	-1.00	-6.02
KKP	73.25	-2.00	-2.66
TQM	40.75	-1.00	-2.40
BH	216.00	-5.00	-2.26
GULF	54.00	-1.25	-2.26
CRC	44.25	-1.00	-2.21
GUNKUL	5.05	-0.10	-1.94
BCH	21.40	-0.40	-1.83
SIRI	1.69	-0.03	-1.74

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
12/01/2023	53,868	70,103	-16,235	26,676	28,692	-2,016	82,210	63,959	18,251	162,754	629,276

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2023	16,016	16,037	-21	2,115	2,274	-159	17,687	17,507	180	35,818	43,589

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2023	16	162	-146	17,021	23,423	-6,402	29,590	23,042	6,548	46,627	195,374