

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jan-23	12-Jan-23	Change	13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23
S50F23	Jan 2023	1,006.00	1,013.60	-7.6 -0.75 %	192	##### %	232	-1.69 %	236	-0.84 %	238	-3.25 %	246
S50G23	Feb 2023	1,005.00	1,010.70	-5.7 -0.56 %	109	-0.91 %	110	-3.51 %	114	-2.56 %	117	0.00 %	117
S50H23	Mar 2023	1,003.60	1,009.80	-6.2 -0.61 %	560,250	-1.28 %	567,514	1.82 %	557,356	1.90 %	546,952	-1.06 %	552,793
S50M23	Jun 2023	1,000.00	1,006.30	-6.3 -0.63 %	38,957	1.23 %	38,484	-0.66 %	38,741	-2.68 %	39,807	-0.55 %	40,027
S50U23	Sep 2023	995.10	1,001.20	-6.1 -0.61 %	18,016	4.84 %	17,185	1.61 %	16,912	2.06 %	16,570	-1.36 %	16,798
S50Z23	Dec 2023	995.40	1,001.00	-5.6 -0.56 %	6,848	19.07 %	5,751	8.86 %	5,283	5.96 %	4,986	5.86 %	4,710

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jan-23	12-Jan-23	Change	13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23
TRUEH23	Mar 2023	31,777	4.75	4.80	-0.05 -1.04 %	83,669	-12.66 %	95,793	1.69 %	94,203	5.63 %	89,185	-0.54 %	89,666
ESSOH23	Mar 2023	26,877	9.40	9.33	0.07 0.75 %	26,231	18.54 %	22,129	20.49 %	18,366	6.28 %	17,280	3.45 %	16,703
SIRIH23	Mar 2023	22,187	1.66	1.68	-0.02 -1.19 %	138,906	-0.99 %	140,301	-9.66 %	155,311	1.84 %	152,499	-0.34 %	153,023
IRPCH23	Mar 2023	15,933	3.10	3.10	0.00 0.00 %	27,132	-27.80 %	37,580	12.03 %	33,545	24.58 %	26,927	1.36 %	26,567
VGIH23	Mar 2023	10,598	4.73	4.76	-0.03 -0.63 %	18,902	35.05 %	13,996	16.67 %	11,996	71.20 %	7,007	16.65 %	6,007
DTACH23	Mar 2023	9,994	46.75	45.99	0.76 1.65 %	13,687	0.23 %	13,656	32.53 %	10,304	8.89 %	9,463	-3.06 %	9,762
WHAH23	Mar 2023	9,487	3.95	4.02	-0.07 -1.74 %	48,624	8.79 %	44,696	4.65 %	42,711	4.43 %	40,900	17.95 %	34,676
THANIZ23	Dec 2023	8,200	4.17	4.19	-0.02 -0.48 %	0	0.00 %	8,200	0.00 %	8,200	0.00 %	8,200	0.00 %	8,200
IRPCM23	Jun 2023	8,008	3.08	3.06	0.02 0.65 %	24,419	-22.28 %	31,418	-1.57 %	31,918	-1.54 %	32,417	27.48 %	25,429
WHAZ23	Dec 2023	8,000	3.92	3.99	-0.07 -1.75 %	42,500	10.39 %	38,500	0.00 %	38,500	8.45 %	35,500	73.17 %	20,500

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	(+/-)	09-Jan-23	13-Jan-23	12-Jan-23	Change
GUNKULH23	Mar 2023	566	220,264	0.21 %	219,809	0.45 %	218,832	-0.23 %	219,333	0.46 %	218,318	5.08	5.13	-0.05-0.97 %
JASH23	Mar 2023	1,063	210,400	0.48 %	209,390	-0.69 %	210,841	-0.23 %	211,336	-0.24 %	211,836	2.30	2.32	-0.02-0.86 %
BLANDU23	Sep 2023	500	144,575	0.35 %	144,075	0.00 %	144,075	0.70 %	143,075	0.00 %	143,075	1.05	1.06	-0.01-0.94 %
SIRIH23	Mar 2023	22,187	138,906	-0.99 %	140,301	-9.66 %	155,311	1.84 %	152,499	-0.34 %	153,023	1.66	1.68	-0.02-1.19 %
BLANDM23	Jun 2023	182	106,887	0.17 %	106,705	0.09 %	106,605	0.47 %	106,105	0.01 %	106,095	1.06	1.07	-0.01-0.93 %
BLANDH23	Mar 2023	1,775	89,381	-0.77 %	90,072	-3.47 %	93,310	0.91 %	92,472	1.26 %	91,321	1.06	1.07	-0.01-0.93 %
TRUEH23	Mar 2023	31,777	83,669	-12.66 %	95,793	1.69 %	94,203	5.63 %	89,185	-0.54 %	89,666	4.75	4.80	-0.05-1.04 %
SIRIM23	Jun 2023	0	80,964	0.00 %	80,964	1.89 %	79,464	3.25 %	76,964	0.00 %	76,963	1.65	1.67	-0.02 -1.2 %
SUPERM23	Jun 2023	0	80,787	0.00 %	80,787	6.60 %	75,787	0.00 %	75,787	0.00 %	75,787	0.68	0.69	-0.01-1.45 %
ITDH23	Mar 2023	1,274	57,829	0.31 %	57,652	-1.47 %	58,512	1.06 %	57,901	-2.88 %	59,618	2.00	2.01	-0.01 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	37.75	3.25	9.42
THCOM	16.30	0.70	4.49
SAWAD	55.00	2.00	3.77
AEONTS	192.50	5.00	2.67
AWC	6.15	0.15	2.50
MTC	41.25	1.00	2.48
ESSO	9.40	0.20	2.17
DTAC	47.25	1.00	2.16
CENTEL	51.00	1.00	2.00
PSL	16.10	0.30	1.90

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.10	-1.30	-10.48
DELTA	830.00	#####	-4.82
RS	16.40	-0.80	-4.65
HANA	58.50	-1.75	-2.90
STGT	10.80	-0.30	-2.70
TQM	39.75	-1.00	-2.45
SCGP	55.50	-1.25	-2.20
MAJOR	17.90	-0.40	-2.19
BA	13.50	-0.30	-2.17
COM7	33.75	-0.75	-2.17

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
13/01/2023	89,024	83,553	5,471	54,537	54,943	-406	152,333	157,398	-5,065	295,894	624,372

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2023	38,010	34,922	3,088	4,387	4,654	-267	30,228	33,049	-2,821	72,625	45,327

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2023	350	658	-308	20,102	53,010	-32,908	64,587	31,371	33,216	85,039	227,162