

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Jan-23	13-Jan-23	Change	16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23
S50F23	Jan 2023	1,006.70	1,006.00	0.7 0.07 %	183	-4.69 %	192	##### %	232	-1.69 %	236	-0.84 %	238
S50G23	Feb 2023	1,004.70	1,005.00	-0.3 -0.03 %	107	-1.83 %	109	-0.91 %	110	-3.51 %	114	-2.56 %	117
S50H23	Mar 2023	1,003.50	1,003.60	-0.1 -0.01 %	559,341	-0.16 %	560,250	-1.28 %	567,514	1.82 %	557,356	1.90 %	546,952
S50M23	Jun 2023	1,000.10	1,000.00	0.1 0.01 %	40,061	2.83 %	38,957	1.23 %	38,484	-0.66 %	38,741	-2.68 %	39,807
S50U23	Sep 2023	995.20	995.10	0.1 0.01 %	17,936	-0.44 %	18,016	4.84 %	17,185	1.61 %	16,912	2.06 %	16,570
S50Z23	Dec 2023	995.30	995.40	-0.1 -0.01 %	7,307	6.70 %	6,848	19.07 %	5,751	8.86 %	5,283	5.96 %	4,986

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Jan-23	13-Jan-23	Change	16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23
ESSOH23	Mar 2023	17,699	9.35	9.40	-0.05 -0.53 %	38,324	46.10 %	26,231	18.54 %	22,129	20.49 %	18,366	6.28 %	17,280
SIRIH23	Mar 2023	14,486	1.67	1.66	0.01 0.60 %	129,690	-6.63 %	138,906	-0.99 %	140,301	-9.66 %	155,311	1.84 %	152,499
TRUEH23	Mar 2023	11,824	4.82	4.75	0.07 1.47 %	79,380	-5.13 %	83,669	-12.66 %	95,793	1.69 %	94,203	5.63 %	89,185
TRUEM23	Jun 2023	9,004	4.82	4.80	0.02 0.42 %	7,547	15.27 %	6,547	61.89 %	4,044	0.02 %	4,043	0.00 %	4,043
WHAZ23	Dec 2023	5,600	3.93	3.92	0.01 0.26 %	36,900	-13.18 %	42,500	10.39 %	38,500	0.00 %	38,500	8.45 %	35,500
WHAH23	Mar 2023	4,553	3.97	3.95	0.02 0.51 %	48,152	-0.97 %	48,624	8.79 %	44,696	4.65 %	42,711	4.43 %	40,900
WHAM23	Jun 2023	4,005	3.93	3.94	-0.01 -0.25 %	13,623	-18.02 %	16,618	17.71 %	14,118	7.66 %	13,114	4.04 %	12,605
SPRCH23	Mar 2023	3,501	10.25	10.17	0.08 0.79 %	14,158	-12.38 %	16,159	0.01 %	16,158	0.00 %	16,158	-3.00 %	16,658
BLANDH23	Mar 2023	3,224	1.07	1.06	0.01 0.94 %	86,566	-3.15 %	89,381	-0.77 %	90,072	-3.47 %	93,310	0.91 %	92,472
BCPH23	Mar 2023	2,832	36.90	36.55	0.35 0.96 %	4,032	-18.00 %	4,917	-16.98 %	5,923	24.04 %	4,775	-12.77 %	5,474

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23	(+/-)	11-Jan-23	(+/-)	10-Jan-23	16-Jan-23	13-Jan-23	Change
GUNKULH23	Mar 2023	1,545	221,772	0.68 %	220,264	0.21 %	219,809	0.45 %	218,832	-0.23 %	219,333	5.10	5.08	0.02 0.39 %
JASH23	Mar 2023	1,057	210,384	-0.01 %	210,400	0.48 %	209,390	-0.69 %	210,841	-0.23 %	211,336	2.32	2.30	0.02 0.87 %
BLANDU23	Sep 2023	0	144,575	0.00 %	144,575	0.35 %	144,075	0.00 %	144,075	0.70 %	143,075	1.06	1.05	0.01 0.95 %
SIRIH23	Mar 2023	14,486	129,690	-6.63 %	138,906	-0.99 %	140,301	-9.66 %	155,311	1.84 %	152,499	1.67	1.66	0.01 0.6 %
BLANDM23	Jun 2023	0	106,887	0.00 %	106,887	0.17 %	106,705	0.09 %	106,605	0.47 %	106,105	1.07	1.06	0.01 0.94 %
BLANDH23	Mar 2023	3,224	86,566	-3.15 %	89,381	-0.77 %	90,072	-3.47 %	93,310	0.91 %	92,472	1.07	1.06	0.01 0.94 %
SIRIM23	Jun 2023	2	80,966	0.00 %	80,964	0.00 %	80,964	1.89 %	79,464	3.25 %	76,964	1.66	1.65	0.01 0.61 %
SUPERM23	Jun 2023	0	80,787	0.00 %	80,787	0.00 %	80,787	6.60 %	75,787	0.00 %	75,787	0.68	0.68	0 0 %
TRUEH23	Mar 2023	11,824	79,380	-5.13 %	83,669	-12.66 %	95,793	1.69 %	94,203	5.63 %	89,185	4.82	4.75	0.07 1.47 %
ITDH23	Mar 2023	175	57,956	0.22 %	57,829	0.31 %	57,652	-1.47 %	58,512	1.06 %	57,901	2.02	2.00	0.02 1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.25	0.25	5.00
BCPG	10.60	0.50	4.95
SPRC	10.50	0.40	3.96
EASTW	5.60	0.20	3.70
DTAC	48.50	1.25	2.65
TOP	56.25	1.25	2.27
STEC	14.60	0.30	2.10
TRUE	4.88	0.10	2.09
PTTEP	171.00	3.50	2.09
ITD	2.00	0.04	2.04

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	15.60	-0.70	-4.29
M	57.00	-1.75	-2.98
CRC	43.25	-1.25	-2.81
ICHI	11.70	-0.30	-2.50
ESSO	9.20	-0.20	-2.13
JMT	68.25	-1.25	-1.80
CKP	4.62	-0.08	-1.70
BEM	9.45	-0.15	-1.56
SUPER	0.67	-0.01	-1.47
GFPT	13.50	-0.20	-1.46

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
16/01/2023	73,874	71,402	2,472	34,719	34,577	142	103,961	106,575	-2,614	212,554	624,935

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2023	31,090	25,086	6,004	7,015	8,908	-1,893	24,173	28,284	-4,111	62,278	44,142

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2023	1,136	875	261	27,169	14,219	12,950	30,015	43,226	-13,211	58,320	226,177