

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jan-23	19-Jan-23	Change	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23
S50F23	Jan 2023	1,003.70	1,009.30	-5.6 -0.55 %	169	##### %	213	6.50 %	200	2.56 %	195	6.56 %	183
S50G23	Feb 2023	1,002.00	1,007.90	-5.9 -0.59 %	104	##### %	119	5.31 %	113	3.67 %	109	1.87 %	107
S50H23	Mar 2023	1,000.20	1,005.80	-5.6 -0.56 %	576,501	0.67 %	572,683	1.09 %	566,509	0.87 %	561,610	0.41 %	559,341
S50M23	Jun 2023	997.10	1,002.50	-5.4 -0.54 %	40,888	-1.55 %	41,530	2.04 %	40,699	0.40 %	40,536	1.19 %	40,061
S50U23	Sep 2023	992.10	997.40	-5.3 -0.53 %	20,187	11.84 %	18,050	-0.06 %	18,060	-0.01 %	18,062	0.70 %	17,936
S50Z23	Dec 2023	992.40	997.20	-4.8 -0.48 %	8,304	11.73 %	7,432	-1.60 %	7,553	-1.91 %	7,700	5.38 %	7,307

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jan-23	19-Jan-23	Change	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23
TTBH23	Mar 2023	15,156	1.41	1.44	-0.03 -2.08 %	46,630	-11.86 %	52,904	10.61 %	47,830	2.14 %	46,830	0.00 %	46,831
BANPUH23	Mar 2023	10,491	12.71	12.40	0.31 2.50 %	28,959	-16.41 %	34,643	11.66 %	31,026	0.99 %	30,721	0.13 %	30,682
ITDH23	Mar 2023	7,598	2.05	2.06	-0.01 -0.49 %	47,759	-13.59 %	55,273	-6.65 %	59,208	-0.76 %	59,659	2.94 %	57,956
KTBU23	Sep 2023	6,102	17.11	17.44	-0.33 -1.89 %	14,539	72.30 %	8,438	15.01 %	7,337	126.73 %	3,236	6.66 %	3,034
STECM23	Jun 2023	5,708	14.13	14.31	-0.18 -1.26 %	5,678	-32.19 %	8,374	9.56 %	7,643	13.82 %	6,715	1.18 %	6,637
KBANKH23	Mar 2023	5,641	145.75	153.70	-7.95 -5.17 %	6,700	85.54 %	3,611	-5.89 %	3,837	9.32 %	3,510	9.93 %	3,193
ESSOH23	Mar 2023	5,553	9.45	9.50	-0.05 -0.53 %	38,776	6.85 %	36,289	1.33 %	35,813	2.86 %	34,816	-9.15 %	38,324
GULFH23	Mar 2023	5,023	54.08	54.01	0.07 0.13 %	18,270	-10.71 %	20,461	-0.50 %	20,563	-0.51 %	20,669	-6.33 %	22,066
GUNKULH23	Mar 2023	5,021	5.17	5.15	0.02 0.39 %	228,766	2.23 %	223,775	0.22 %	223,274	0.45 %	222,272	0.23 %	221,772
TRUEH23	Mar 2023	4,678	4.81	4.83	-0.02 -0.41 %	74,093	-5.67 %	78,550	0.64 %	78,052	-2.48 %	80,034	0.82 %	79,380

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	20-Jan-23	19-Jan-23	Change
GUNKULH23	Mar 2023	5,021	228,766	2.23 %	223,775	0.22 %	223,274	0.45 %	222,272	0.23 %	221,772	5.17	5.15	0.02 0.39 %
JASH23	Mar 2023	22	210,408	0.00 %	210,410	0.01 %	210,380	0.00 %	210,381	0.00 %	210,384	2.31	2.34	-0.03 -1.28 %
SIRIH23	Mar 2023	4,198	137,337	0.06 %	137,253	-0.55 %	138,007	3.36 %	133,522	2.95 %	129,690	1.70	1.71	-0.01 -0.58 %
BLANDM23	Jun 2023	0	107,387	0.00 %	107,387	0.00 %	107,387	0.47 %	106,887	0.00 %	106,887	1.06	1.06	0 0 %
BLANDH23	Mar 2023	117	86,581	0.02 %	86,566	0.00 %	86,566	0.00 %	86,566	0.00 %	86,566	1.06	1.06	0 0 %
TRUEH23	Mar 2023	4,678	74,093	-5.67 %	78,550	0.64 %	78,052	-2.48 %	80,034	0.82 %	79,380	4.81	4.83	-0.02 -0.41 %
WHAH23	Mar 2023	721	47,803	-1.27 %	48,418	-2.21 %	49,512	1.70 %	48,684	1.10 %	48,152	3.87	3.90	-0.03 -0.77 %
ITDH23	Mar 2023	7,598	47,759	-13.59 %	55,273	-6.65 %	59,208	-0.76 %	59,659	2.94 %	57,956	2.05	2.06	-0.01 -0.49 %
TTBH23	Mar 2023	15,156	46,630	-11.86 %	52,904	10.61 %	47,830	2.14 %	46,830	0.00 %	46,831	1.41	1.44	-0.03 -2.08 %
BANPUM23	Jun 2023	2,467	44,941	-3.89 %	46,760	0.00 %	46,761	0.01 %	46,758	0.05 %	46,734	12.25	12.05	0.2 1.66 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	12.70	0.40	3.25
SGP	10.20	0.20	2.00
CKP	4.64	0.08	1.75
IVL	42.25	0.50	1.20
BEM	9.75	0.10	1.04
QH	2.34	0.02	0.86
VGI	4.70	0.04	0.86
BA	13.90	0.10	0.72
BJC	36.50	0.25	0.69
MEGA	49.75	0.25	0.51

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	144.50	-9.00	-5.86
SAWAD	52.75	-3.00	-5.38
MTC	39.25	-2.00	-4.85
TOA	34.00	-1.00	-2.86
KKP	71.25	-2.00	-2.73
PTTGC	50.00	-1.25	-2.44
CENTEL	50.00	-1.25	-2.44
JMT	64.75	-1.50	-2.26
SCB	108.50	-2.50	-2.25
TPIPL	1.82	-0.04	-2.15

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
20/01/2023	52,545	77,714	-25,169	40,823	37,631	3,192	121,333	99,356	21,977	214,701	646,153

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2023	26,139	24,215	1,924	4,563	2,275	2,288	22,552	26,764	-4,212	53,254	45,555

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2023	15	22	-7	12,700	31,078	-18,378	40,286	21,901	18,385	53,001	224,001