

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jan-23	20-Jan-23	Change	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23
S50F23	Jan 2023	1,007.50	1,003.70	3.8 0.38 %	159	-5.92 %	169	##### %	213	6.50 %	200	2.56 %	195
S50G23	Feb 2023	1,007.00	1,002.00	5 0.5 %	97	-6.73 %	104	##### %	119	5.31 %	113	3.67 %	109
S50H23	Mar 2023	1,004.40	1,000.20	4.2 0.42 %	575,016	-0.26 %	576,501	0.67 %	572,683	1.09 %	566,509	0.87 %	561,610
S50M23	Jun 2023	1,000.90	997.10	3.8 0.38 %	39,378	-3.69 %	40,888	-1.55 %	41,530	2.04 %	40,699	0.40 %	40,536
S50U23	Sep 2023	996.10	992.10	4 0.4 %	19,871	-1.57 %	20,187	11.84 %	18,050	-0.06 %	18,060	-0.01 %	18,062
S50Z23	Dec 2023	996.20	992.40	3.8 0.38 %	7,976	-3.95 %	8,304	11.73 %	7,432	-1.60 %	7,553	-1.91 %	7,700

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jan-23	20-Jan-23	Change	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23
TTBH23	Mar 2023	19,665	1.44	1.41	0.03 2.13 %	51,913	11.33 %	46,630	-11.86 %	52,904	10.61 %	47,830	2.14 %	46,830
SIRIH23	Mar 2023	15,672	1.73	1.70	0.03 1.76 %	144,374	5.12 %	137,337	0.06 %	137,253	-0.55 %	138,007	3.36 %	133,522
SUPERM23	Jun 2023	8,130	0.67	0.67	0.00 0.00 %	80,947	0.16 %	80,817	0.00 %	80,817	0.02 %	80,797	0.01 %	80,787
BANPUH23	Mar 2023	7,541	12.60	12.71	-0.11 -0.87 %	25,117	-13.27 %	28,959	-16.41 %	34,643	11.66 %	31,026	0.99 %	30,721
JASZ23	Dec 2023	5,000	2.33	2.33	0.00 0.00 %	5,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
WHAH23	Mar 2023	4,731	3.86	3.87	-0.01 -0.26 %	48,200	0.83 %	47,803	-1.27 %	48,418	-2.21 %	49,512	1.70 %	48,684
BLANDM23	Jun 2023	4,500	1.05	1.06	-0.01 -0.94 %	111,887	4.19 %	107,387	0.00 %	107,387	0.00 %	107,387	0.47 %	106,887
GULFH23	Mar 2023	4,312	54.10	54.08	0.02 0.04 %	17,268	-5.48 %	18,270	-10.71 %	20,461	-0.50 %	20,563	-0.51 %	20,669
TTBM23	Jun 2023	4,156	1.42	1.40	0.02 1.43 %	16,986	-15.31 %	20,057	12.05 %	17,900	0.16 %	17,871	0.29 %	17,819
TRUEH23	Mar 2023	3,063	4.68	4.81	-0.13 -2.70 %	72,066	-2.74 %	74,093	-5.67 %	78,550	0.64 %	78,052	-2.48 %	80,034

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	23-Jan-23	20-Jan-23	Change
GUNKULH23	Mar 2023	54	228,815	0.02 %	228,766	2.23 %	223,775	0.22 %	223,274	0.45 %	222,272	5.12	5.17	-0.05-0.97 %
JASH23	Mar 2023	1,000	209,908	-0.24 %	210,408	0.00 %	210,410	0.01 %	210,380	0.00 %	210,381	2.31	2.31	0 0 %
SIRIH23	Mar 2023	15,672	144,374	5.12 %	137,337	0.06 %	137,253	-0.55 %	138,007	3.36 %	133,522	1.73	1.70	0.03 1.76 %
BLANDM23	Jun 2023	4,500	111,887	4.19 %	107,387	0.00 %	107,387	0.00 %	107,387	0.47 %	106,887	1.05	1.06	-0.01-0.94 %
BLANDH23	Mar 2023	110	86,492	-0.10 %	86,581	0.02 %	86,566	0.00 %	86,566	0.00 %	86,566	1.05	1.06	-0.01-0.94 %
SUPERM23	Jun 2023	8,130	80,947	0.16 %	80,817	0.00 %	80,817	0.02 %	80,797	0.01 %	80,787	0.67	0.67	0 0 %
SIRIM23	Jun 2023	3,022	80,945	-0.03 %	80,967	0.00 %	80,966	-0.01 %	80,971	0.00 %	80,968	1.72	1.73	-0.01-0.58 %
TRUEH23	Mar 2023	3,063	72,066	-2.74 %	74,093	-5.67 %	78,550	0.64 %	78,052	-2.48 %	80,034	4.68	4.81	-0.13 -2.7 %
TTBH23	Mar 2023	19,665	51,913	11.33 %	46,630	-11.86 %	52,904	10.61 %	47,830	2.14 %	46,830	1.44	1.41	0.03 2.13 %
WHAH23	Mar 2023	4,731	48,200	0.83 %	47,803	-1.27 %	48,418	-2.21 %	49,512	1.70 %	48,684	3.86	3.87	-0.01-0.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	16.90	1.30	8.33
KTB	17.70	0.60	3.51
DELTA	890.00	30.00	3.49
HANA	58.75	1.75	3.07
PRM	7.85	0.20	2.61
VGI	4.82	0.12	2.55
SIRI	1.77	0.04	2.31
ERW	4.68	0.10	2.18
TTB	1.44	0.03	2.13
AAV	3.02	0.06	2.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	98.50	-3.00	-2.96
BEC	10.20	-0.30	-2.86
PLANB	8.55	-0.25	-2.84
JMT	63.25	-1.50	-2.32
GUNKUL	5.00	-0.10	-1.96
TKN	11.80	-0.20	-1.67
BANPU	12.50	-0.20	-1.57
PSH	13.20	-0.20	-1.49
BA	13.70	-0.20	-1.44
SCB	107.00	-1.50	-1.38

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
23/01/2023	57,205	44,633	12,572	25,995	28,760	-2,765	77,382	87,189	-9,807	160,582	642,497

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2023	13,833	18,403	-4,570	5,044	5,238	-194	20,391	15,627	4,764	39,268	44,630

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2023	27	27	0	13,195	12,881	314	23,685	23,999	-314	36,907	227,165