

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jan-23	23-Jan-23	Change	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23
S50F23	Jan 2023	1,004.70	1,007.50	-2.8 -0.28 %	152	-4.40 %	159	-5.92 %	169	#####%	213	6.50 %	200
S50G23	Feb 2023	1,004.50	1,007.00	-2.5 -0.25 %	90	-7.22 %	97	-6.73 %	104	#####%	119	5.31 %	113
S50H23	Mar 2023	1,001.60	1,004.40	-2.8 -0.28 %	573,140	-0.33 %	575,016	-0.26 %	576,501	0.67%	572,683	1.09 %	566,509
S50M23	Jun 2023	998.30	1,000.90	-2.6 -0.26 %	39,768	0.99 %	39,378	-3.69 %	40,888	-1.55%	41,530	2.04 %	40,699
S50U23	Sep 2023	993.30	996.10	-2.8 -0.28 %	20,207	1.69 %	19,871	-1.57 %	20,187	11.84%	18,050	-0.06 %	18,060
S50Z23	Dec 2023	993.60	996.20	-2.6 -0.26 %	8,700	9.08 %	7,976	-3.95 %	8,304	11.73%	7,432	-1.60 %	7,553

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jan-23	23-Jan-23	Change	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23
SIRIH23	Mar 2023	9,761	1.70	1.73	-0.03 -1.73%	140,169	-2.91 %	144,374	5.12 %	137,337	0.06 %	137,253	-0.55 %	138,007
PTGH23	Mar 2023	8,694	13.83	14.58	-0.75 -5.14%	8,025	-41.73 %	13,771	6.32%	12,952	2.00 %	12,698	1.11 %	12,558
BLANDM23	Jun 2023	5,501	1.06	1.05	0.01 0.95%	117,386	4.91 %	111,887	4.19 %	107,387	0.00 %	107,387	0.00 %	107,387
ITDH23	Mar 2023	4,816	2.11	2.06	0.05 2.43%	48,565	2.81 %	47,239	-1.09%	47,759	-13.59 %	55,273	-6.65 %	59,208
BEMH23	Mar 2023	4,124	9.73	9.75	-0.02 -0.21%	14,604	7.99 %	13,524	-0.06%	13,532	-22.96 %	17,565	3.31 %	17,002
IRPCH23	Mar 2023	4,060	3.10	3.11	-0.01 -0.32%	24,675	-9.24 %	27,187	-3.49%	28,170	0.15 %	28,128	0.03 %	28,119
PLANBM23	Jun 2023	3,251	8.45	8.35	0.10 1.20%	11,767	38.16 %	8,517	0.00%	8,517	-0.01 %	8,518	69.65 %	5,021
WHAH23	Mar 2023	2,536	3.86	3.86	0.00 0.00%	49,418	2.53 %	48,200	0.83%	47,803	-1.27 %	48,418	-2.21 %	49,512
SCGPH23	Mar 2023	2,443	53.50	55.62	-2.12 -3.81%	8,461	5.18 %	8,044	3.39%	7,780	-3.61 %	8,071	6.86 %	7,553
MINTM23	Jun 2023	2,109	33.64	32.28	1.36 4.21%	741	-11.79 %	840	1.20%	830	-10.37 %	926	0.00 %	926

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	(+/-)	18-Jan-23	24-Jan-23	23-Jan-23	Change
GUNKULH23	Mar 2023	86	228,887	0.03 %	228,815	0.02 %	228,766	2.23 %	223,775	0.22 %	223,274	5.11	5.12	-0.01 -0.2 %
JASH23	Mar 2023	3	209,906	0.00 %	209,908	-0.24 %	210,408	0.00 %	210,410	0.01 %	210,380	2.34	2.31	0.03 1.3 %
SIRIH23	Mar 2023	9,761	140,169	-2.91 %	144,374	5.12 %	137,337	0.06 %	137,253	-0.55 %	138,007	1.70	1.73	-0.03 -1.73 %
BLANDM23	Jun 2023	5,501	117,386	4.91 %	111,887	4.19 %	107,387	0.00 %	107,387	0.00 %	107,387	1.06	1.05	0.01 0.95 %
SIRIM23	Jun 2023	1,502	81,447	0.62 %	80,945	-0.03 %	80,967	0.00 %	80,966	-0.01 %	80,971	1.69	1.72	-0.03 -1.74 %
SUPERM23	Jun 2023	2,000	80,947	0.00 %	80,947	0.16 %	80,817	0.00 %	80,817	0.02 %	80,797	0.65	0.67	-0.02 -2.99 %
TRUEH23	Mar 2023	93	72,028	-0.05 %	72,066	-2.74 %	74,093	-5.67 %	78,550	0.64 %	78,052	4.83	4.68	0.15 3.21 %
TTBH23	Mar 2023	1,175	51,915	0.00 %	51,913	11.33 %	46,630	-11.86 %	52,904	10.61 %	47,830	1.44	1.44	0 0 %
WHAH23	Mar 2023	2,536	49,418	2.53 %	48,200	0.83 %	47,803	-1.27 %	48,418	-2.21 %	49,512	3.86	3.86	0 0 %
ITDH23	Mar 2023	4,816	48,565	2.81 %	47,239	-1.09 %	47,759	-13.59 %	55,273	-6.65 %	59,208	2.11	2.06	0.05 2.43 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.10	0.06	2.94
MINT	33.25	0.75	2.31
ERW	4.78	0.10	2.14
CENTEL	51.75	1.00	1.97
BPP	17.20	0.30	1.78
AP	11.60	0.20	1.75
PLANB	8.70	0.15	1.75
GPSC	74.00	1.25	1.72
BAY	32.25	0.50	1.57
GFPT	13.40	0.20	1.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	13.80	-0.80	-5.48
STPI	4.92	-0.28	-5.38
SCGP	53.50	-1.75	-3.17
SIRI	1.74	-0.03	-1.69
BDMS	29.50	-0.50	-1.67
CHG	3.76	-0.06	-1.57
SCC	348.00	-5.00	-1.42
BCP	36.75	-0.50	-1.34
PTTEP	172.00	-2.00	-1.15
KCE	49.25	-0.50	-1.01

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
24/01/2023	43,183	50,561	-7,378	35,622	32,245	3,377	103,282	99,281	4,001	182,087	642,057

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2023	24,222	20,948	3,274	5,095	3,335	1,760	24,267	29,301	-5,034	53,584	45,188

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2023	120	260	-140	9,919	12,987	-3,068	21,241	18,033	3,208	31,280	230,870