

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jan-23	24-Jan-23	Change	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23
S50F23	Jan 2023	1,005.60	1,004.70	0.9 0.09 %	162	6.58 %	152	-4.40 %	159	-5.92 %	169	##### %	213
S50G23	Feb 2023	1,004.00	1,004.50	-0.5 -0.05 %	93	3.33 %	90	-7.22 %	97	-6.73 %	104	##### %	119
S50H23	Mar 2023	1,002.10	1,001.60	0.5 0.05 %	581,071	1.38 %	573,140	-0.33 %	575,016	-0.26 %	576,501	0.67 %	572,683
S50M23	Jun 2023	998.80	998.30	0.5 0.05 %	40,915	2.88 %	39,768	0.99 %	39,378	-3.69 %	40,888	-1.55 %	41,530
S50U23	Sep 2023	993.80	993.30	0.5 0.05 %	20,264	0.28 %	20,207	1.69 %	19,871	-1.57 %	20,187	11.84 %	18,050
S50Z23	Dec 2023	993.90	993.60	0.3 0.03 %	8,772	0.83 %	8,700	9.08 %	7,976	-3.95 %	8,304	11.73 %	7,432

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jan-23	24-Jan-23	Change	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23
GUNKULH23	Mar 2023	23,895	5.00	5.11	-0.11 -2.15 %	211,115	-7.76 %	228,887	0.03 %	228,815	0.02 %	228,766	2.23 %	223,775
COM7H23	Mar 2023	19,756	30.56	32.44	-1.88 -5.80 %	9,905	-48.06 %	19,069	0.72 %	18,932	3.43 %	18,305	1.09 %	18,108
THANIH23	Mar 2023	17,030	3.92	4.25	-0.33 -7.76 %	23,645	-38.86 %	38,672	0.08 %	38,642	0.00 %	38,641	1.31 %	38,141
BEMH23	Mar 2023	13,613	9.94	9.73	0.21 2.16 %	8,495	-41.83 %	14,604	7.99 %	13,524	-0.06 %	13,532	-22.96 %	17,565
VGIH23	Mar 2023	10,520	4.66	4.78	-0.12 -2.51 %	11,699	-27.70 %	16,181	0.08 %	16,168	-8.83 %	17,733	6.05 %	16,721
BEMZ23	Dec 2023	10,000	9.99	9.77	0.22 2.25 %	8,000	-42.86 %	14,000	0.00 %	14,000	0.00 %	14,000	0.00 %	14,000
WHAH23	Mar 2023	5,118	3.78	3.86	-0.08 -2.07 %	45,523	-7.88 %	49,418	2.53 %	48,200	0.83 %	47,803	-1.27 %	48,418
SUPERH23	Mar 2023	5,032	0.65	0.65	0.00 0.00 %	40,332	0.08 %	40,300	0.00 %	40,300	0.01 %	40,296	0.05 %	40,276
BEMM23	Jun 2023	5,010	9.88	9.79	0.09 0.92 %	8,594	-31.78 %	12,597	-3.80 %	13,095	0.03 %	13,091	-10.27 %	14,589
BLANDH23	Mar 2023	4,587	1.07	1.06	0.01 0.94 %	83,078	-3.95 %	86,492	0.00 %	86,492	-0.10 %	86,581	0.02 %	86,566

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	(+/-)	19-Jan-23	25-Jan-23	24-Jan-23	Change
GUNKULH23	Mar 2023	23,895	211,115	-7.76 %	228,887	0.03 %	228,815	0.02 %	228,766	2.23 %	223,775	5.00	5.11	-0.11-2.15 %
JASH23	Mar 2023	631	209,297	-0.29 %	209,906	0.00 %	209,908	-0.24 %	210,408	0.00 %	210,410	2.31	2.34	-0.03-1.28 %
SIRIH23	Mar 2023	3,700	138,716	-1.04 %	140,169	-2.91 %	144,374	5.12 %	137,337	0.06 %	137,253	1.72	1.70	0.02 1.18 %
BLANDM23	Jun 2023	510	117,896	0.43 %	117,386	4.91 %	111,887	4.19 %	107,387	0.00 %	107,387	1.07	1.06	0.01 0.94 %
BLANDH23	Mar 2023	4,587	83,078	-3.95 %	86,492	0.00 %	86,492	-0.10 %	86,581	0.02 %	86,566	1.07	1.06	0.01 0.94 %
SUPERM23	Jun 2023	1,101	82,048	1.36 %	80,947	0.00 %	80,947	0.16 %	80,817	0.00 %	80,817	0.66	0.65	0.01 1.54 %
SIRIM23	Jun 2023	12	81,448	0.00 %	81,447	0.62 %	80,945	-0.03 %	80,967	0.00 %	80,966	1.71	1.69	0.02 1.18 %
TRUEH23	Mar 2023	4,479	72,022	-0.01 %	72,028	-0.05 %	72,066	-2.74 %	74,093	-5.67 %	78,550	4.86	4.83	0.03 0.62 %
TTBH23	Mar 2023	80	51,925	0.02 %	51,915	0.00 %	51,913	11.33 %	46,630	-11.86 %	52,904	1.44	1.44	0 0 %
ITDH23	Mar 2023	298	48,611	0.09 %	48,565	2.81 %	47,239	-1.09 %	47,759	-13.59 %	55,273	2.08	2.11	-0.03-1.42 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	22.20	1.10	5.21
CBG	103.00	3.50	3.52
BJC	37.25	1.00	2.76
BEM	10.00	0.25	2.56
AWC	6.20	0.15	2.48
STGT	10.50	0.20	1.94
PSL	16.00	0.30	1.91
TQM	41.75	0.75	1.83
ERW	4.86	0.08	1.67
KEX	18.70	0.30	1.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	59.50	-3.50	-5.56
COM7	30.50	-1.75	-5.43
THANI	4.10	-0.18	-4.21
SUPER	0.63	-0.02	-3.08
SCGP	52.00	-1.50	-2.80
GUNKUL	4.94	-0.11	-2.18
MTC	39.00	-0.75	-1.89
SAWAD	53.25	-1.00	-1.84
M	57.00	-1.00	-1.72
BDMS	29.00	-0.50	-1.69

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
25/01/2023	45,857	45,104	753	23,114	22,771	343	72,562	73,658	-1,096	141,533	651,277

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2023	25,045	27,237	-2,192	3,278	5,767	-2,489	29,180	24,499	4,681	57,503	44,826

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2023	169	6	163	10,507	17,829	-7,322	29,938	22,779	7,159	40,614	240,421