

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Jan-23	25-Jan-23	Change	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23
S50F23	Jan 2023	998.60	1,005.60	-7 -0.7%	157	-3.09%	162	6.58%	152	-4.40%	159	-5.92%	169
S50G23	Feb 2023	997.30	1,004.00	-6.7 -0.67%	96	3.23%	93	3.33%	90	-7.22%	97	-6.73%	104
S50H23	Mar 2023	995.30	1,002.10	-6.8 -0.68%	589,274	1.41%	581,071	1.38%	573,140	-0.33%	575,016	-0.26%	576,501
S50M23	Jun 2023	992.30	998.80	-6.5 -0.65%	44,193	8.01%	40,915	2.88%	39,768	0.99%	39,378	-3.69%	40,888
S50U23	Sep 2023	987.60	993.80	-6.2 -0.62%	21,312	5.17%	20,264	0.28%	20,207	1.69%	19,871	-1.57%	20,187
S50Z23	Dec 2023	988.00	993.90	-5.9 -0.59%	9,776	11.45%	8,772	0.83%	8,700	9.08%	7,976	-3.95%	8,304

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jan-23	25-Jan-23	Change	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23
GUNKULH23	Mar 2023	23,999	5.05	5.00	0.05 1.00%	193,245	-8.46%	211,115	-7.76%	228,887	0.03%	228,815	0.02%	228,766
THANIH23	Mar 2023	16,914	3.94	3.92	0.02 0.51%	7,749	-67.23%	23,645	-38.86%	38,672	0.08%	38,642	0.00%	38,641
JMTH23	Mar 2023	10,191	54.50	59.55	-5.05 -8.48%	4,741	-49.36%	9,363	-1.93%	9,547	0.95%	9,457	1.71%	9,298
BANPUU23	Sep 2023	10,113	11.69	11.84	-0.15 -1.27%	19,776	13.66%	17,400	3.69%	16,781	5.20%	15,951	0.64%	15,849
BEMH23	Mar 2023	9,416	9.96	9.94	0.02 0.20%	8,364	-1.54%	8,495	-41.83%	14,604	7.99%	13,524	-0.06%	13,532
BEMM23	Jun 2023	9,018	9.98	9.88	0.10 1.01%	9,086	5.72%	8,594	-31.78%	12,597	-3.80%	13,095	0.03%	13,091
VGIH23	Mar 2023	8,549	4.64	4.66	-0.02 -0.43%	8,177	-30.11%	11,699	-27.70%	16,181	0.08%	16,168	-8.83%	17,733
WHAH23	Mar 2023	8,251	3.78	3.78	0.00 0.00%	41,443	-8.96%	45,523	-7.88%	49,418	2.53%	48,200	0.83%	47,803
PLANBH23	Mar 2023	8,013	8.67	8.42	0.25 2.97%	36,417	8.96%	33,423	4.71%	31,921	0.06%	31,901	-3.05%	32,905
BANPUH23	Mar 2023	6,735	12.34	12.57	-0.23 -1.83%	29,438	17.12%	25,134	-0.77%	25,330	0.85%	25,117	-13.27%	28,959

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	(+/-)	20-Jan-23	26-Jan-23	25-Jan-23	Change
JASH23	Mar 2023	1,501	208,296	-0.48%	209,297	-0.29%	209,906	0.00%	209,908	-0.24%	210,408	2.31	2.31	0 0%
GUNKULH23	Mar 2023	23,999	193,245	-8.46%	211,115	-7.76%	228,887	0.03%	228,815	0.02%	228,766	5.05	5.00	0.05 1%
SIRIH23	Mar 2023	6,650	140,114	1.01%	138,716	-1.04%	140,169	-2.91%	144,374	5.12%	137,337	1.68	1.72	-0.04-2.33%
BLANDM23	Jun 2023	0	117,896	0.00%	117,896	0.43%	117,386	4.91%	111,887	4.19%	107,387	1.05	1.07	-0.02-1.87%
BLANDH23	Mar 2023	714	83,480	0.48%	83,078	-3.95%	86,492	0.00%	86,492	-0.10%	86,581	1.05	1.07	-0.02-1.87%
SUPERM23	Jun 2023	65	81,993	-0.07%	82,048	1.36%	80,947	0.00%	80,947	0.16%	80,817	0.63	0.66	-0.03-4.55%
SIRIM23	Jun 2023	1,001	80,449	-1.23%	81,448	0.00%	81,447	0.62%	80,945	-0.03%	80,967	1.71	1.71	0 0%
TRUEH23	Mar 2023	5,236	66,947	-7.05%	72,022	-0.01%	72,028	-0.05%	72,066	-2.74%	74,093	4.84	4.86	-0.02-0.41%
TTBH23	Mar 2023	3,715	48,277	-7.03%	51,925	0.02%	51,915	0.00%	51,913	11.33%	46,630	1.45	1.44	0.01 0.69%
BANPUM23	Jun 2023	2,342	47,740	5.08%	45,432	1.23%	44,878	0.10%	44,833	-0.24%	44,941	12.02	12.20	-0.18-1.48%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	38.75	1.50	4.03
BDMS	30.00	1.00	3.45
BBL	158.50	3.50	2.26
STA	22.70	0.50	2.25
BA	14.20	0.20	1.43
KBANK	145.50	2.00	1.39
HMPRO	14.60	0.20	1.39
AAV	3.12	0.04	1.30
TASCO	16.90	0.20	1.20
KTB	17.90	0.20	1.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	53.75	-5.75	-9.66
GPSC	68.50	-6.00	-8.05
EPG	8.40	-0.55	-6.15
BGRIM	40.25	-2.00	-4.73
ITD	2.02	-0.08	-3.81
IVL	40.25	-1.50	-3.59
SCC	334.00	#####	-3.19
EA	85.25	-2.75	-3.13
RS	16.10	-0.50	-3.01
AMATA	19.50	-0.60	-2.99

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
26/01/2023	57,369	92,517	-35,148	45,518	45,217	301	151,543	116,696	34,847	254,430	664,808

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2023	33,910	31,075	2,835	3,999	4,120	-121	31,718	34,432	-2,714	69,627	44,527

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/01/2023	230	76	154	16,000	22,040	-6,040	35,220	29,334	5,886	51,450	242,347