

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jan-23	26-Jan-23	Change	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23
S50F23	Jan 2023	1,004.20	998.60	5.6 0.56 %	132	##### %	157	-3.09 %	162	6.58 %	152	-4.40 %	159
S50G23	Feb 2023	1,002.60	997.30	5.3 0.53 %	94	-2.08 %	96	3.23 %	93	3.33 %	90	-7.22 %	97
S50H23	Mar 2023	1,000.00	995.30	4.7 0.47 %	580,749	-1.45 %	589,274	1.41 %	581,071	1.38 %	573,140	-0.33 %	575,016
S50M23	Jun 2023	996.90	992.30	4.6 0.46 %	42,983	-2.74 %	44,193	8.01 %	40,915	2.88 %	39,768	0.99 %	39,378
S50U23	Sep 2023	992.40	987.60	4.8 0.49 %	21,070	-1.14 %	21,312	5.17 %	20,264	0.28 %	20,207	1.69 %	19,871
S50Z23	Dec 2023	992.70	988.00	4.7 0.48 %	9,535	-2.47 %	9,776	11.45 %	8,772	0.83 %	8,700	9.08 %	7,976

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jan-23	26-Jan-23	Change	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23
BEMH23	Mar 2023	12,177	9.86	9.96	-0.10 -1.00 %	7,497	-10.37 %	8,364	-1.54 %	8,495	-41.83 %	14,604	7.99 %	13,524
KBANKH23	Mar 2023	6,031	147.95	146.30	1.65 1.13 %	8,505	42.61 %	5,964	-11.46 %	6,736	-14.03 %	7,835	8.44 %	7,225
SIRIH23	Mar 2023	5,301	1.71	1.68	0.03 1.79 %	136,277	-2.74 %	140,114	1.01 %	138,716	-1.04 %	140,169	-2.91 %	144,374
BEMM23	Jun 2023	5,001	9.88	9.98	-0.10 -1.00 %	8,586	-5.50 %	9,086	5.72 %	8,594	-31.78 %	12,597	-3.80 %	13,095
ITDH23	Mar 2023	4,523	2.04	2.02	0.02 0.99 %	44,471	-1.11 %	44,972	-7.49 %	48,611	0.09 %	48,565	2.81 %	47,239
ORH23	Mar 2023	3,884	22.70	22.85	-0.15 -0.66 %	11,009	18.84 %	9,264	-1.97 %	9,450	12.51 %	8,399	0.64 %	8,346
EAM23	Jun 2023	3,702	86.24	85.34	0.90 1.05 %	22,884	-12.53 %	26,162	-0.22 %	26,219	-0.11 %	26,249	-1.80 %	26,729
WHAH23	Mar 2023	3,577	3.79	3.78	0.01 0.26 %	43,995	6.16 %	41,443	-8.96 %	45,523	-7.88 %	49,418	2.53 %	48,200
TTBH23	Mar 2023	3,233	1.45	1.45	0.00 0.00 %	49,933	3.43 %	48,277	-7.03 %	51,925	0.02 %	51,915	0.00 %	51,913
TASCOH23	Mar 2023	2,736	17.09	16.25	0.84 5.17 %	3,831	-2.74 %	3,939	0.03 %	3,938	-2.45 %	4,037	0.02 %	4,036

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	(+/-)	23-Jan-23	27-Jan-23	26-Jan-23	Change
JASH23	Mar 2023	2	208,295	0.00 %	208,296	-0.48 %	209,297	-0.29 %	209,906	0.00 %	209,908	2.33	2.31	0.02 0.87 %
GUNKULH23	Mar 2023	1,526	192,768	-0.25 %	193,245	-8.46 %	211,115	-7.76 %	228,887	0.03 %	228,815	5.04	5.05	-0.01 -0.2 %
SIRIH23	Mar 2023	5,301	136,277	-2.74 %	140,114	1.01 %	138,716	-1.04 %	140,169	-2.91 %	144,374	1.71	1.68	0.03 1.79 %
BLANDM23	Jun 2023	1	117,897	0.00 %	117,896	0.00 %	117,896	0.43 %	117,386	4.91 %	111,887	1.06	1.05	0.01 0.95 %
BLANDH23	Mar 2023	1	83,480	0.00 %	83,480	0.48 %	83,078	-3.95 %	86,492	0.00 %	86,492	1.06	1.05	0.01 0.95 %
SUPERM23	Jun 2023	0	81,993	0.00 %	81,993	-0.07 %	82,048	1.36 %	80,947	0.00 %	80,947	0.64	0.63	0.01 1.59 %
SIRIM23	Jun 2023	512	79,951	-0.62 %	80,449	-1.23 %	81,448	0.00 %	81,447	0.62 %	80,945	1.73	1.71	0.02 1.17 %
TRUEH23	Mar 2023	1,413	68,357	2.11 %	66,947	-7.05 %	72,022	-0.01 %	72,028	-0.05 %	72,066	4.85	4.84	0.01 0.21 %
TTBH23	Mar 2023	3,233	49,933	3.43 %	48,277	-7.03 %	51,925	0.02 %	51,915	0.00 %	51,913	1.45	1.45	0 0 %
BANPUM23	Jun 2023	2	47,742	0.00 %	47,740	5.08 %	45,432	1.23 %	44,878	0.10 %	44,833	12.00	12.02	-0.02 -0.17 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	11.40	0.60	5.56
TASCO	17.60	0.70	4.14
TOP	60.25	2.25	3.88
JMT	55.50	1.75	3.26
PSL	16.30	0.50	3.16
ORI	11.90	0.30	2.59
ICHI	11.90	0.30	2.59
KCE	50.25	1.25	2.55
BBL	162.50	4.00	2.52
IVL	41.25	1.00	2.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	22.70	-0.60	-2.58
OR	22.60	-0.20	-0.88
CPALL	68.75	-0.50	-0.72
AAV	3.10	-0.02	-0.64
PLANB	8.50	-0.05	-0.58
M	57.00	-0.25	-0.44
ERW	4.86	-0.02	-0.41

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
27/01/2023	76,662	50,064	26,598	31,348	33,936	-2,588	76,577	100,587	-24,010	184,587	654,563

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2023	26,111	31,852	-5,741	3,975	5,846	-1,871	30,874	23,262	7,612	60,960	47,761

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2023	190	60	130	33,903	32,085	1,818	44,025	45,973	-1,948	78,118	242,663