

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jan-23	27-Jan-23	Change	30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23
S50G23	Feb 2023	1,001.20	1,002.60	-1.4 -0.14 %	94	0.00 %	94	-2.08 %	96	3.23 %	93	3.33 %	90
S50H23	Mar 2023	998.90	1,000.00	-1.1 -0.11 %	584,798	0.70 %	580,749	-1.45 %	589,274	1.41 %	581,071	1.38 %	573,140
S50M23	Jun 2023	996.10	996.90	-0.8 -0.08 %	43,816	1.94 %	42,983	-2.74 %	44,193	8.01 %	40,915	2.88 %	39,768
S50U23	Sep 2023	991.70	992.40	-0.7 -0.07 %	21,591	2.47 %	21,070	-1.14 %	21,312	5.17 %	20,264	0.28 %	20,207
S50Z23	Dec 2023	992.00	992.70	-0.7 -0.07 %	9,863	3.44 %	9,535	-2.47 %	9,776	11.45 %	8,772	0.83 %	8,700

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jan-23	27-Jan-23	Change	30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23
SIRIH23	Mar 2023	46,221	1.75	1.71	0.04 2.34%	147,337	8.12 %	136,277	-2.74 %	140,114	1.01 %	138,716	-1.04 %	140,169
SIRIM23	Jun 2023	19,007	1.76	1.73	0.03 1.73%	97,950	22.51 %	79,951	-0.62 %	80,449	-1.23 %	81,448	0.00 %	81,447
VGIM23	Jun 2023	11,200	4.93	4.66	0.27 5.79%	15,918	106.25 %	7,718	0.00 %	7,718	34.98 %	5,718	0.00 %	5,718
BANPUM23	Jun 2023	11,137	11.73	12.00	-0.27 -2.25%	40,071	-16.07 %	47,742	0.00 %	47,740	5.08 %	45,432	1.23 %	44,878
BEMH23	Mar 2023	11,058	9.89	9.86	0.03 0.30%	11,476	53.07 %	7,497	-10.37 %	8,364	-1.54 %	8,495	-41.83 %	14,604
TTBM23	Jun 2023	10,661	1.43	1.44	-0.01 -0.69%	21,985	75.40 %	12,534	-3.75 %	13,023	-27.60 %	17,987	5.89 %	16,987
TTBH23	Mar 2023	9,857	1.46	1.45	0.01 0.69%	45,961	-7.95 %	49,933	3.43 %	48,277	-7.03 %	51,925	0.02 %	51,915
WHAM23	Jun 2023	9,014	3.81	3.73	0.08 2.14%	26,457	23.38 %	21,444	10.38 %	19,427	-17.06 %	23,422	2.19 %	22,920
JASM23	Jun 2023	7,961	2.36	2.33	0.03 1.29%	19,861	66.84 %	11,904	0.05 %	11,898	40.08 %	8,494	13.34 %	7,494
KTBM23	Jun 2023	6,262	17.54	17.50	0.04 0.23%	20,861	42.89 %	14,599	-0.46 %	14,667	0.00 %	14,667	-1.32 %	14,863

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	(+/-)	24-Jan-23	30-Jan-23	27-Jan-23	Change
JASH23	Mar 2023	5,597	209,818	0.73 %	208,295	0.00 %	208,296	-0.48 %	209,297	-0.29 %	209,906	2.41	2.33	0.08 3.43 %
GUNKULH23	Mar 2023	1,527	191,249	-0.79 %	192,768	-0.25 %	193,245	-8.46 %	211,115	-7.76 %	228,887	5.06	5.04	0.02 0.4 %
SIRIH23	Mar 2023	46,221	147,337	8.12 %	136,277	-2.74 %	140,114	1.01 %	138,716	-1.04 %	140,169	1.75	1.71	0.04 2.34 %
BLANDM23	Jun 2023	1,510	116,407	-1.26 %	117,897	0.00 %	117,896	0.00 %	117,896	0.43 %	117,386	1.07	1.06	0.01 0.94 %
SIRIM23	Jun 2023	19,007	97,950	22.51 %	79,951	-0.62 %	80,449	-1.23 %	81,448	0.00 %	81,447	1.76	1.73	0.03 1.73 %
BLANDH23	Mar 2023	516	83,993	0.61 %	83,480	0.00 %	83,480	0.48 %	83,078	-3.95 %	86,492	1.07	1.06	0.01 0.94 %
SUPERM23	Jun 2023	0	81,993	0.00 %	81,993	0.00 %	81,993	-0.07 %	82,048	1.36 %	80,947	0.64	0.64	0 0 %
TRUEH23	Mar 2023	3,829	64,858	-5.12 %	68,357	2.11 %	66,947	-7.05 %	72,022	-0.01 %	72,028	4.82	4.85	-0.03 -0.62 %
TTBH23	Mar 2023	9,857	45,961	-7.95 %	49,933	3.43 %	48,277	-7.03 %	51,925	0.02 %	51,915	1.46	1.45	0.01 0.69 %
WHAH23	Mar 2023	3,735	44,600	1.38 %	43,995	6.16 %	41,443	-8.96 %	45,523	-7.88 %	49,418	3.83	3.79	0.04 1.06 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	4.94	0.28	6.01
STPI	5.20	0.24	4.84
STEC	14.30	0.50	3.62
SIRI	1.81	0.06	3.43
AEONTS	196.50	5.00	2.61
AP	11.90	0.30	2.59
GLOBAL	20.70	0.50	2.48
PLANB	8.70	0.20	2.35
WHA	3.82	0.08	2.14
CPN	72.00	1.50	2.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	53.50	-2.00	-3.60
STA	22.20	-0.70	-3.06
STGT	10.30	-0.30	-2.83
THCOM	15.90	-0.40	-2.45
BANPU	12.00	-0.30	-2.44
BEM	9.80	-0.20	-2.00
BAM	15.90	-0.30	-1.85
CRC	43.00	-0.75	-1.71
KEX	18.80	-0.30	-1.57
BCP	36.75	-0.50	-1.34

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
30/01/2023	57,655	69,632	-11,977	22,227	21,074	1,153	66,995	56,171	10,824	146,877	660,268

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2023	30,185	31,554	-1,369	9,226	9,048	178	30,339	29,148	1,191	69,750	50,054

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2023	238	56	182	9,855	31,640	-21,785	38,127	16,524	21,603	48,220	262,136