

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|-------|-----------|--------|-----------|--------|-----------|--------|-----------|
| | | 17-Jan-23 | 16-Jan-23 | Change | 17-Jan-23 | (+/-) | 16-Jan-23 | (+/-) | 13-Jan-23 | (+/-) | 12-Jan-23 | (+/-) | 11-Jan-23 |
| S50F23 | Jan 2023 | 1,005.70 | 1,006.70 | -1 -0.1% | 195 | 6.56% | 183 | -4.69% | 192 | #####% | 232 | -1.69% | 236 |
| S50G23 | Feb 2023 | 1,003.90 | 1,004.70 | -0.8 -0.08% | 109 | 1.87% | 107 | -1.83% | 109 | -0.91% | 110 | -3.51% | 114 |
| S50H23 | Mar 2023 | 1,002.50 | 1,003.50 | -1 -0.1% | 561,610 | 0.41% | 559,341 | -0.16% | 560,250 | -1.28% | 567,514 | 1.82% | 557,356 |
| S50M23 | Jun 2023 | 999.10 | 1,000.10 | -1 -0.1% | 40,536 | 1.19% | 40,061 | 2.83% | 38,957 | 1.23% | 38,484 | -0.66% | 38,741 |
| S50U23 | Sep 2023 | 994.20 | 995.20 | -1 -0.1% | 18,062 | 0.70% | 17,936 | -0.44% | 18,016 | 4.84% | 17,185 | 1.61% | 16,912 |
| S50Z23 | Dec 2023 | 994.40 | 995.30 | -0.9 -0.09% | 7,700 | 5.38% | 7,307 | 6.70% | 6,848 | 19.07% | 5,751 | 8.86% | 5,283 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | | 17-Jan-23 | 16-Jan-23 | Change | 17-Jan-23 | (+/-) | 16-Jan-23 | (+/-) | 13-Jan-23 | (+/-) | 12-Jan-23 | (+/-) | 11-Jan-23 |
| SIRIH23 | Mar 2023 | 24,798 | 1.69 | 1.67 | 0.02 1.20% | 133,522 | 2.95% | 129,690 | -6.63% | 138,906 | -0.99% | 140,301 | -9.66% | 155,311 |
| WHAZ23 | Dec 2023 | 14,400 | 3.93 | 3.93 | 0.00 0.00% | 25,500 | -30.89% | 36,900 | -13.18% | 42,500 | 10.39% | 38,500 | 0.00% | 38,500 |
| ITDH23 | Mar 2023 | 7,156 | 2.10 | 2.02 | 0.08 3.96% | 59,659 | 2.94% | 57,956 | 0.22% | 57,829 | 0.31% | 57,652 | -1.47% | 58,512 |
| TRUEH23 | Mar 2023 | 5,887 | 4.88 | 4.82 | 0.06 1.24% | 80,034 | 0.82% | 79,380 | -5.13% | 83,669 | -12.66% | 95,793 | 1.69% | 94,203 |
| TRUEM23 | Jun 2023 | 5,000 | 4.88 | 4.82 | 0.06 1.24% | 2,547 | -66.25% | 7,547 | 15.27% | 6,547 | 61.89% | 4,044 | 0.02% | 4,043 |
| ESSOH23 | Mar 2023 | 3,519 | 9.31 | 9.35 | -0.04 -0.43% | 34,816 | -9.15% | 38,324 | 46.10% | 26,231 | 18.54% | 22,129 | 20.49% | 18,366 |
| GULFH23 | Mar 2023 | 3,108 | 53.90 | 54.11 | -0.21 -0.39% | 20,669 | -6.33% | 22,066 | 0.94% | 21,861 | 1.84% | 21,465 | 40.17% | 15,314 |
| AWCH23 | Mar 2023 | 3,041 | 6.02 | 6.12 | -0.10 -1.63% | 8,982 | 6.16% | 8,461 | 13.56% | 7,451 | -11.83% | 8,451 | -10.64% | 9,457 |
| BTSZ23 | Dec 2023 | 3,000 | 8.49 | 8.52 | -0.03 -0.35% | 3,500 | 600.00% | 500 | 0.00% | 0 | 0.00% | 0 | 0.00% | 0 |
| BEMZ23 | Dec 2023 | 3,000 | 9.47 | 9.60 | -0.13 -1.35% | 14,000 | 27.27% | 11,000 | 0.00% | 11,000 | 0.00% | 11,000 | 0.00% | 11,000 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | Settle Price | | | |
|-------------------------|-------------------|----------------------|-----------------|-------|-----------|--------|-----------|---------|-----------|--------|--------------|-----------|-----------|-------------|
| | | | *17-Jan-23 | (+/-) | 16-Jan-23 | (+/-) | 13-Jan-23 | (+/-) | 12-Jan-23 | (+/-) | 11-Jan-23 | 17-Jan-23 | 16-Jan-23 | Change |
| GUNKULH23 | Mar 2023 | 1,510 | 222,272 | 0.23% | 221,772 | 0.68% | 220,264 | 0.21% | 219,809 | 0.45% | 218,832 | 5.07 | 5.10 | -0.03-0.59% |
| JASH23 | Mar 2023 | 1,003 | 210,381 | 0.00% | 210,384 | -0.01% | 210,400 | 0.48% | 209,390 | -0.69% | 210,841 | 2.30 | 2.32 | -0.02-0.86% |
| BLANDU23 | Sep 2023 | 0 | 144,575 | 0.00% | 144,575 | 0.00% | 144,575 | 0.35% | 144,075 | 0.00% | 144,075 | 1.06 | 1.06 | 0 0% |
| SIRIH23 | Mar 2023 | 24,798 | 133,522 | 2.95% | 129,690 | -6.63% | 138,906 | -0.99% | 140,301 | -9.66% | 155,311 | 1.69 | 1.67 | 0.02 1.2% |
| BLANDM23 | Jun 2023 | 0 | 106,887 | 0.00% | 106,887 | 0.00% | 106,887 | 0.17% | 106,705 | 0.09% | 106,605 | 1.07 | 1.07 | 0 0% |
| BLANDH23 | Mar 2023 | 1,092 | 86,566 | 0.00% | 86,566 | -3.15% | 89,381 | -0.77% | 90,072 | -3.47% | 93,310 | 1.07 | 1.07 | 0 0% |
| SIRIM23 | Jun 2023 | 2 | 80,968 | 0.00% | 80,966 | 0.00% | 80,964 | 0.00% | 80,964 | 1.89% | 79,464 | 1.71 | 1.66 | 0.05 3.01% |
| SUPERM23 | Jun 2023 | 0 | 80,787 | 0.00% | 80,787 | 0.00% | 80,787 | 0.00% | 80,787 | 6.60% | 75,787 | 0.65 | 0.68 | -0.03-4.41% |
| TRUEH23 | Mar 2023 | 5,887 | 80,034 | 0.82% | 79,380 | -5.13% | 83,669 | -12.66% | 95,793 | 1.69% | 94,203 | 4.88 | 4.82 | 0.06 1.24% |
| ITDH23 | Mar 2023 | 7,156 | 59,659 | 2.94% | 57,956 | 0.22% | 57,829 | 0.31% | 57,652 | -1.47% | 58,512 | 2.10 | 2.02 | 0.08 3.96% |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| ITD | 2.08 | 0.08 | 4.00 |
| PSH | 13.60 | 0.40 | 3.03 |
| PTTGC | 51.50 | 1.25 | 2.49 |
| SAWAD | 55.75 | 1.25 | 2.29 |
| PTG | 14.80 | 0.30 | 2.07 |
| THCOM | 15.90 | 0.30 | 1.92 |
| TQM | 40.50 | 0.75 | 1.89 |
| DTAC | 49.25 | 0.75 | 1.55 |
| CENTEL | 51.50 | 0.75 | 1.48 |
| CPALL | 68.75 | 1.00 | 1.48 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| HMPRO | 14.70 | -0.50 | -3.29 |
| AWC | 5.95 | -0.20 | -3.25 |
| SUPER | 0.65 | -0.02 | -2.99 |
| MINT | 32.75 | -1.00 | -2.96 |
| BCPG | 10.30 | -0.30 | -2.83 |
| BJC | 36.00 | -0.75 | -2.04 |
| BEC | 10.80 | -0.20 | -1.82 |
| CKP | 4.54 | -0.08 | -1.73 |
| HANA | 57.00 | -1.00 | -1.72 |
| OSP | 29.75 | -0.50 | -1.65 |

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 |
| 17/01/2023 | 47,028 | 44,534 | 2,494 | 24,328 | 26,200 | -1,872 | 51,222 | 51,844 | -622 | 122,578 | 628,212 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|-------|------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 17/01/2023 | 8,482 | 9,096 | -614 | 794 | 1,603 | -809 | 11,522 | 10,099 | 1,423 | 20,798 | 44,726 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 17/01/2023 | 175 | 20 | 155 | 13,278 | 11,617 | 1,661 | 16,453 | 18,269 | -1,816 | 29,906 | 223,797 |