

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Jan-23	17-Jan-23	Change	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23
S50F23	Jan 2023	1,006.00	1,005.70	0.3 0.03 %	200	2.56 %	195	6.56 %	183	-4.69 %	192	##### %	232
S50G23	Feb 2023	1,005.80	1,003.90	1.9 0.19 %	113	3.67 %	109	1.87 %	107	-1.83 %	109	-0.91 %	110
S50H23	Mar 2023	1,004.60	1,002.50	2.1 0.21 %	566,509	0.87 %	561,610	0.41 %	559,341	-0.16 %	560,250	-1.28 %	567,514
S50M23	Jun 2023	1,001.20	999.10	2.1 0.21 %	40,699	0.40 %	40,536	1.19 %	40,061	2.83 %	38,957	1.23 %	38,484
S50U23	Sep 2023	996.10	994.20	1.9 0.19 %	18,060	-0.01 %	18,062	0.70 %	17,936	-0.44 %	18,016	4.84 %	17,185
S50Z23	Dec 2023	996.10	994.40	1.7 0.17 %	7,553	-1.91 %	7,700	5.38 %	7,307	6.70 %	6,848	19.07 %	5,751

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jan-23	17-Jan-23	Change	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23
SIRIH23	Mar 2023	13,491	1.68	1.69	-0.01 -0.59 %	138,007	3.36 %	133,522	2.95 %	129,690	-6.63 %	138,906	-0.99 %	140,301
WHAM23	Jun 2023	9,112	3.84	3.95	-0.11 -2.78 %	22,232	57.39 %	14,125	3.68 %	13,623	-18.02 %	16,618	17.71 %	14,118
WHAH23	Mar 2023	6,669	3.87	3.96	-0.09 -2.27 %	49,512	1.70 %	48,684	1.10 %	48,152	-0.97 %	48,624	8.79 %	44,696
TRUEH23	Mar 2023	6,105	4.82	4.88	-0.06 -1.23 %	78,052	-2.48 %	80,034	0.82 %	79,380	-5.13 %	83,669	-12.66 %	95,793
KTBU23	Sep 2023	4,101	17.24	17.56	-0.32 -1.82 %	7,337	126.73 %	3,236	6.66 %	3,034	0.00 %	3,034	74.97 %	1,734
AAVH23	Mar 2023	3,974	3.01	3.01	0.00 0.00 %	43,623	0.49 %	43,411	-1.14 %	43,910	0.00 %	43,910	-1.05 %	44,375
ITDH23	Mar 2023	3,773	2.05	2.10	-0.05 -2.38 %	59,208	-0.76 %	59,659	2.94 %	57,956	0.22 %	57,829	0.31 %	57,652
SPRCH23	Mar 2023	3,013	10.72	10.50	0.22 2.10 %	12,148	-14.20 %	14,159	0.01 %	14,158	-12.38 %	16,159	0.01 %	16,158
BEMH23	Mar 2023	2,747	9.60	9.44	0.16 1.69 %	17,002	-7.44 %	18,368	5.91 %	17,343	6.66 %	16,260	-2.71 %	16,713
PTGH23	Mar 2023	2,520	14.63	14.66	-0.03 -0.20 %	12,558	-1.63 %	12,766	2.30 %	12,479	-0.51 %	12,543	14.09 %	10,994

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23	(+/-)	12-Jan-23	18-Jan-23	17-Jan-23	Change
GUNKULH23	Mar 2023	1,032	223,274	0.45 %	222,272	0.23 %	221,772	0.68 %	220,264	0.21 %	219,809	5.08	5.07	0.01 0.2 %
JASH23	Mar 2023	15	210,380	0.00 %	210,381	0.00 %	210,384	-0.01 %	210,400	0.48 %	209,390	2.32	2.30	0.02 0.87 %
BLANDU23	Sep 2023	15	144,590	0.01 %	144,575	0.00 %	144,575	0.00 %	144,575	0.35 %	144,075	1.04	1.06	-0.02 -1.89 %
SIRIH23	Mar 2023	13,491	138,007	3.36 %	133,522	2.95 %	129,690	-6.63 %	138,906	-0.99 %	140,301	1.68	1.69	-0.01 -0.59 %
BLANDM23	Jun 2023	500	107,387	0.47 %	106,887	0.00 %	106,887	0.00 %	106,887	0.17 %	106,705	1.04	1.07	-0.03 -2.8 %
BLANDH23	Mar 2023	0	86,566	0.00 %	86,566	0.00 %	86,566	-3.15 %	89,381	-0.77 %	90,072	1.05	1.07	-0.02 -1.87 %
SIRIM23	Jun 2023	3	80,971	0.00 %	80,968	0.00 %	80,966	0.00 %	80,964	0.00 %	80,964	1.70	1.71	-0.01 -0.58 %
SUPERM23	Jun 2023	10	80,797	0.01 %	80,787	0.00 %	80,787	0.00 %	80,787	0.00 %	80,787	0.65	0.65	0 0 %
TRUEH23	Mar 2023	6,105	78,052	-2.48 %	80,034	0.82 %	79,380	-5.13 %	83,669	-12.66 %	95,793	4.82	4.88	-0.06 -1.23 %
ITDH23	Mar 2023	3,773	59,208	-0.76 %	59,659	2.94 %	57,956	0.22 %	57,829	0.31 %	57,652	2.05	2.10	-0.05 -2.38 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	18.70	0.80	4.47
SPRC	10.90	0.30	2.83
AOT	75.00	1.75	2.39
PLANB	8.80	0.20	2.33
DELTA	860.00	18.00	2.14
BEM	9.60	0.20	2.13
BJC	36.75	0.75	2.08
BDMS	30.25	0.50	1.68
PTTEP	173.00	2.50	1.47
HMPRO	14.90	0.20	1.36

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	10.40	-0.50	-4.59
BCP	36.50	-1.00	-2.67
KCE	49.50	-1.25	-2.46
COM7	32.75	-0.75	-2.24
WHA	3.84	-0.08	-2.04
STEC	14.50	-0.30	-2.03
GLOBAL	20.20	-0.40	-1.94
ITD	2.04	-0.04	-1.92
BH	208.00	-4.00	-1.89
PSL	15.90	-0.30	-1.85

## 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
18/01/2023	52,340	50,254	2,086	29,252	30,250	-998	78,878	79,966	-1,088	160,470	633,134

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2023	20,694	22,005	-1,311	2,523	3,297	-774	24,375	22,290	2,085	47,592	43,103

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/01/2023	380	193	187	18,350	25,657	-7,307	31,920	24,800	7,120	50,650	221,162