

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Jan-23	18-Jan-23	Change	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23
S50F23	Jan 2023	1,009.30	1,006.00	3.3 0.33 %	213	6.50 %	200	2.56 %	195	6.56 %	183	-4.69 %	192
S50G23	Feb 2023	1,007.90	1,005.80	2.1 0.21 %	119	5.31 %	113	3.67 %	109	1.87 %	107	-1.83 %	109
S50H23	Mar 2023	1,005.80	1,004.60	1.2 0.12 %	572,683	1.09 %	566,509	0.87 %	561,610	0.41 %	559,341	-0.16 %	560,250
S50M23	Jun 2023	1,002.50	1,001.20	1.3 0.13 %	41,530	2.04 %	40,699	0.40 %	40,536	1.19 %	40,061	2.83 %	38,957
S50U23	Sep 2023	997.40	996.10	1.3 0.13 %	18,050	-0.06 %	18,060	-0.01 %	18,062	0.70 %	17,936	-0.44 %	18,016
S50Z23	Dec 2023	997.20	996.10	1.1 0.11 %	7,432	-1.60 %	7,553	-1.91 %	7,700	5.38 %	7,307	6.70 %	6,848

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Jan-23	18-Jan-23	Change	19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23
TTBH23	Mar 2023	11,530	1.44	1.43	0.01 0.70 %	52,904	10.61 %	47,830	2.14 %	46,830	0.00 %	46,831	0.03 %	46,815
WHAH23	Mar 2023	9,002	3.90	3.87	0.03 0.78 %	48,418	-2.21 %	49,512	1.70 %	48,684	1.10 %	48,152	-0.97 %	48,624
ITDH23	Mar 2023	8,103	2.06	2.05	0.01 0.49 %	55,273	-6.65 %	59,208	-0.76 %	59,659	2.94 %	57,956	0.22 %	57,829
WHAM23	Jun 2023	5,054	3.87	3.84	0.03 0.78 %	23,732	6.75 %	22,232	57.39 %	14,125	3.68 %	13,623	-18.02 %	16,618
BANPUH23	Mar 2023	4,737	12.40	12.41	-0.01 -0.08 %	34,643	11.66 %	31,026	0.99 %	30,721	0.13 %	30,682	0.02 %	30,675
PLANBH23	Mar 2023	4,531	8.65	8.54	0.11 1.29 %	33,410	4.67 %	31,919	-1.54 %	32,417	-3.00 %	33,420	3.08 %	32,422
SIRIH23	Mar 2023	4,316	1.71	1.68	0.03 1.79 %	137,253	-0.55 %	138,007	3.36 %	133,522	2.95 %	129,690	-6.63 %	138,906
BEMH23	Mar 2023	3,609	9.62	9.60	0.02 0.21 %	17,565	3.31 %	17,002	-7.44 %	18,368	5.91 %	17,343	6.66 %	16,260
ESSOH23	Mar 2023	3,567	9.50	9.29	0.21 2.26 %	36,289	1.33 %	35,813	2.86 %	34,816	-9.15 %	38,324	46.10 %	26,231
PLANBM23	Jun 2023	3,504	8.68	8.57	0.11 1.28 %	8,518	69.65 %	5,021	24.87 %	4,021	0.00 %	4,021	98.96 %	2,021

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Jan-23	(+/-)	18-Jan-23	(+/-)	17-Jan-23	(+/-)	16-Jan-23	(+/-)	13-Jan-23	19-Jan-23	18-Jan-23	Change
GUNKULH23	Mar 2023	1,511	223,775	0.22 %	223,274	0.45 %	222,272	0.23 %	221,772	0.68 %	220,264	5.15	5.08	0.07 1.38 %
JASH23	Mar 2023	36	210,410	0.01 %	210,380	0.00 %	210,381	0.00 %	210,384	-0.01 %	210,400	2.34	2.32	0.02 0.86 %
BLANDU23	Sep 2023	0	144,590	0.00 %	144,590	0.01 %	144,575	0.00 %	144,575	0.00 %	144,575	1.05	1.04	0.01 0.96 %
SIRIH23	Mar 2023	4,316	137,253	-0.55 %	138,007	3.36 %	133,522	2.95 %	129,690	-6.63 %	138,906	1.71	1.68	0.03 1.79 %
BLANDM23	Jun 2023	0	107,387	0.00 %	107,387	0.47 %	106,887	0.00 %	106,887	0.00 %	106,887	1.06	1.04	0.02 1.92 %
BLANDH23	Mar 2023	71	86,566	0.00 %	86,566	0.00 %	86,566	0.00 %	86,566	-3.15 %	89,381	1.06	1.05	0.01 0.95 %
TRUEH23	Mar 2023	556	78,550	0.64 %	78,052	-2.48 %	80,034	0.82 %	79,380	-5.13 %	83,669	4.83	4.82	0.01 0.21 %
ITDH23	Mar 2023	8,103	55,273	-6.65 %	59,208	-0.76 %	59,659	2.94 %	57,956	0.22 %	57,829	2.06	2.05	0.01 0.49 %
TTBH23	Mar 2023	11,530	52,904	10.61 %	47,830	2.14 %	46,830	0.00 %	46,831	0.03 %	46,815	1.44	1.43	0.01 0.7 %
WHAH23	Mar 2023	9,002	48,418	-2.21 %	49,512	1.70 %	48,684	1.10 %	48,152	-0.97 %	48,624	3.90	3.87	0.03 0.78 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	12.00	0.90	8.11
BA	13.80	0.60	4.55
AWC	6.20	0.20	3.33
BPP	17.00	0.50	3.03
GLOBAL	20.80	0.60	2.97
ESSO	9.50	0.25	2.70
EA	90.00	2.25	2.56
BGRIM	42.25	1.00	2.42
STA	21.40	0.40	1.90
AP	11.40	0.20	1.79

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	15.50	-0.30	-1.90
BEC	10.50	-0.20	-1.87
MBK	17.80	-0.30	-1.66
STEC	14.30	-0.20	-1.38
BJC	36.25	-0.50	-1.36
KTC	58.50	-0.75	-1.27
BTS	8.60	-0.10	-1.15
MAJOR	18.50	-0.20	-1.07
KCE	49.00	-0.50	-1.01
CBG	101.50	-1.00	-0.98

## 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
19/01/2023	51,892	57,089	-5,197	25,408	25,365	43	81,734	76,580	5,154	159,034	640,027

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2023	24,850	25,765	-915	3,756	3,911	-155	25,345	24,275	1,070	53,951	44,780

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2023	192	227	-35	30,878	16,146	14,732	29,743	44,440	-14,697	60,813	217,838