

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Jan-23	30-Jan-23	Change	31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23
S50G23	Feb 2023	994.80	1,001.20	-6.4 -0.64 %	92	-2.13 %	94	0.00 %	94	-2.08 %	96	3.23 %	93
S50H23	Mar 2023	990.30	998.90	-8.6 -0.86 %	593,153	1.43 %	584,798	0.70 %	580,749	-1.45 %	589,274	1.41 %	581,071
S50J23	Apr 2023	987.60	1,000.40	-12.8 -1.28 %	12	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M23	Jun 2023	988.60	996.10	-7.5 -0.75 %	47,507	8.42 %	43,816	1.94 %	42,983	-2.74 %	44,193	8.01 %	40,915
S50U23	Sep 2023	984.60	991.70	-7.1 -0.72 %	22,281	3.20 %	21,591	2.47 %	21,070	-1.14 %	21,312	5.17 %	20,264
S50Z23	Dec 2023	984.80	992.00	-7.2 -0.73 %	10,689	8.37 %	9,863	3.44 %	9,535	-2.47 %	9,776	11.45 %	8,772

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Jan-23	30-Jan-23	Change	31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23
SIRIH23	Mar 2023	113,823	1.89	1.75	0.14 8.00%	118,568	-19.53 %	147,337	8.12 %	136,277	-2.74 %	140,114	1.01 %	138,716
SIRIM23	Jun 2023	35,733	1.89	1.76	0.13 7.39%	89,365	-8.76 %	97,950	22.51 %	79,951	-0.62 %	80,449	-1.23 %	81,448
BANPUH23	Mar 2023	17,593	11.70	12.10	-0.40 -3.31%	27,889	-6.12 %	29,708	0.90 %	29,443	0.02 %	29,438	17.12 %	25,134
SIRIU23	Sep 2023	16,541	1.82	1.73	0.09 5.20%	6,024	8.36 %	5,559	-8.28 %	6,061	19.83 %	5,058	0.00 %	5,058
BANPUU23	Sep 2023	10,617	11.08	11.50	-0.42 -3.65%	31,217	50.07 %	20,801	5.15 %	19,783	0.04 %	19,776	13.66 %	17,400
APZ23	Dec 2023	9,800	11.62	11.60	0.02 0.17%	500	-90.74 %	5,400	0.00 %	5,400	0.00 %	5,400	0.00 %	5,400
KCEH23	Mar 2023	8,788	54.24	49.96	4.28 8.57%	9,241	-3.74 %	9,600	0.62 %	9,541	5.93 %	9,007	2.80 %	8,762
ITDM23	Jun 2023	7,500	2.06	2.09	-0.03 -1.44%	16,399	84.28 %	8,899	0.02 %	8,897	0.01 %	8,896	1.59 %	8,757
TTBM23	Jun 2023	6,014	1.44	1.43	0.01 0.70%	26,985	22.74 %	21,985	75.40 %	12,534	-3.75 %	13,023	-27.60 %	17,987
BLANDM23	Jun 2023	5,500	1.06	1.07	-0.01 -0.93%	120,907	3.87 %	116,407	-1.26 %	117,897	0.00 %	117,896	0.00 %	117,896

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23	(+/-)	26-Jan-23	(+/-)	25-Jan-23	31-Jan-23	30-Jan-23	Change
JASH23	Mar 2023	3,066	212,778	1.41 %	209,818	0.73 %	208,295	0.00 %	208,296	-0.48 %	209,297	2.33	2.41	-0.08-3.32 %
GUNKULH23	Mar 2023	1,552	189,797	-0.76 %	191,249	-0.79 %	192,768	-0.25 %	193,245	-8.46 %	211,115	5.06	5.06	0 0 %
BLANDM23	Jun 2023	5,500	120,907	3.87 %	116,407	-1.26 %	117,897	0.00 %	117,896	0.00 %	117,896	1.06	1.07	-0.01-0.93 %
SIRIH23	Mar 2023	113,823	118,568	-19.53 %	147,337	8.12 %	136,277	-2.74 %	140,114	1.01 %	138,716	1.89	1.75	0.14 8 %
SIRIM23	Jun 2023	35,733	89,365	-8.76 %	97,950	22.51 %	79,951	-0.62 %	80,449	-1.23 %	81,448	1.89	1.76	0.13 7.39 %
BLANDH23	Mar 2023	61	83,993	0.00 %	83,993	0.61 %	83,480	0.00 %	83,480	0.48 %	83,078	1.06	1.07	-0.01-0.93 %
SUPERM23	Jun 2023	112	82,097	0.13 %	81,993	0.00 %	81,993	0.00 %	81,993	-0.07 %	82,048	0.65	0.64	0.01 1.56 %
TRUEH23	Mar 2023	4,093	68,914	6.25 %	64,858	-5.12 %	68,357	2.11 %	66,947	-7.05 %	72,022	4.84	4.82	0.02 0.41 %
ITDH23	Mar 2023	2,036	45,987	4.55 %	43,985	-1.09 %	44,471	-1.11 %	44,972	-7.49 %	48,611	2.05	2.08	-0.03-1.44 %
TTBH23	Mar 2023	4,289	44,927	-2.25 %	45,961	-7.95 %	49,933	3.43 %	48,277	-7.03 %	51,925	1.46	1.46	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	54.75	4.75	9.50
SIRI	1.95	0.14	7.73
CHG	4.00	0.20	5.26
HANA	60.50	2.50	4.31
TASCO	18.20	0.60	3.41
BCH	21.80	0.70	3.32
PLANB	8.95	0.25	2.87
S	1.98	0.05	2.59
MAJOR	18.80	0.40	2.17
BEAUTY	1.43	0.03	2.14

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	28.00	-1.00	-3.45
TOP	57.75	-2.00	-3.35
BANPU	11.60	-0.40	-3.33
CPALL	66.50	-2.25	-3.27
SCB	104.00	-3.50	-3.26
ERW	4.70	-0.14	-2.89
JAS	2.32	-0.06	-2.52
SCC	336.00	-8.00	-2.33
RATCH	42.25	-1.00	-2.31
KKP	68.25	-1.50	-2.15

## 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
31/01/2023	56,508	99,163	-42,655	37,298	35,633	1,665	118,000	77,010	40,990	211,806	673,734

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2023	19,479	25,905	-6,426	6,108	6,804	-696	26,292	19,170	7,122	51,879	52,559

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2023	0	130	-130	18,968	9,958	9,010	22,817	31,697	-8,880	41,785	252,332