

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Feb-23	01-Feb-23	Change	#####	(+/-)	#####	(+/-)	31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23
S50G23	Feb 2023	999.10	1,000.00	-0.9 -0.09 %	111	0.91 %	110	19.57 %	92	-2.13 %	94	0.00 %	94
S50H23	Mar 2023	996.10	997.50	-1.4 -0.14 %	582,927	-0.19 %	584,021	-1.54 %	593,153	1.43 %	584,798	0.70 %	580,749
S50J23	Apr 2023	994.40	996.50	-2.1 -0.21 %	18	28.57 %	14	16.67 %	12	0.00 %	0	0.00 %	0
S50M23	Jun 2023	994.30	995.40	-1.1 -0.11 %	45,187	1.76 %	44,404	-6.53 %	47,507	8.42 %	43,816	1.94 %	42,983
S50U23	Sep 2023	990.30	991.00	-0.7 -0.07 %	22,234	1.16 %	21,978	-1.36 %	22,281	3.20 %	21,591	2.47 %	21,070
S50Z23	Dec 2023	990.40	990.90	-0.5 -0.05 %	10,557	1.57 %	10,394	-2.76 %	10,689	8.37 %	9,863	3.44 %	9,535

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Feb-23	01-Feb-23	Change	02-Feb-23	(+/-)	01-Feb-23	(+/-)	31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23
SIRIH23	Mar 2023	53,251	1.84	1.85	-0.01 -0.54 %	111,232	-18.04 %	135,707	14.45 %	118,568	-19.53 %	147,337	8.12 %	136,277
WHAH23	Mar 2023	30,779	4.02	3.90	0.12 3.08 %	41,623	-8.35 %	45,414	4.19 %	43,587	-2.27 %	44,600	1.38 %	43,995
AAVH23	Mar 2023	28,150	3.10	3.09	0.01 0.32 %	49,654	16.41 %	42,656	-0.15 %	42,719	2.18 %	41,806	2.14 %	40,929
WHAM23	Jun 2023	19,514	3.98	3.88	0.10 2.58 %	32,027	8.49 %	29,522	9.27 %	27,017	2.12 %	26,457	23.38 %	21,444
TTBM23	Jun 2023	15,325	1.43	1.45	-0.02 -1.38 %	24,589	-21.90 %	31,485	16.68 %	26,985	22.74 %	21,985	75.40 %	12,534
THANIH23	Mar 2023	10,009	4.16	4.12	0.04 0.97 %	27,751	40.50 %	19,751	125.73 %	8,750	0.00 %	8,750	0.00 %	8,750
AMATAZ23	Dec 2023	7,520	20.43	20.39	0.04 0.20 %	3,961	1,870.65 %	201	-33.22 %	301	0.00 %	301	0.00 %	301
GUNKULH23	Mar 2023	5,012	5.04	5.08	-0.04 -0.79 %	183,858	-2.64 %	188,848	-0.50 %	189,797	-0.76 %	191,249	-0.79 %	192,768
PLANBH23	Mar 2023	4,536	8.70	8.82	-0.12 -1.36 %	38,416	3.96 %	36,952	4.24 %	35,450	-7.72 %	38,414	-1.27 %	38,907
AAVM23	Jun 2023	4,500	3.11	3.10	0.01 0.32 %	11,326	65.92 %	6,826	17.16 %	5,826	-7.90 %	6,326	0.03 %	6,324

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*02-Feb-23	(+/-)	#####	(+/-)	31-Jan-23	(+/-)	30-Jan-23	(+/-)	27-Jan-23	02-Feb-23	01-Feb-23	Change
JASH23	Mar 2023	588	213,262	-0.24 %	213,773	0.47 %	212,778	1.41 %	209,818	0.73 %	208,295	2.36	2.36	0 0 %
GUNKULH23	Mar 2023	5,012	183,858	-2.64 %	188,848	-0.50 %	189,797	-0.76 %	191,249	-0.79 %	192,768	5.04	5.08	-0.04 -0.79 %
BLANDM23	Jun 2023	0	120,908	0.00 %	120,908	0.00 %	120,907	3.87 %	116,407	-1.26 %	117,897	1.06	1.07	-0.01 -0.93 %
SIRIH23	Mar 2023	53,251	111,232	-18.04 %	135,707	14.45 %	118,568	-19.53 %	147,337	8.12 %	136,277	1.84	1.85	-0.01 -0.54 %
SIRIM23	Jun 2023	1,033	105,380	0.48 %	104,880	17.36 %	89,365	-8.76 %	97,950	22.51 %	79,951	1.83	1.85	-0.02 -1.08 %
BLANDH23	Mar 2023	6	83,998	0.00 %	83,998	0.01 %	83,993	0.00 %	83,993	0.61 %	83,480	1.06	1.07	-0.01 -0.93 %
TRUEH23	Mar 2023	3,138	66,928	-2.90 %	68,927	0.02 %	68,914	6.25 %	64,858	-5.12 %	68,357	4.87	4.84	0.03 0.62 %
AAVH23	Mar 2023	28,150	49,654	16.41 %	42,656	-0.15 %	42,719	2.18 %	41,806	2.14 %	40,929	3.10	3.09	0.01 0.32 %
ITDH23	Mar 2023	522	49,244	1.04 %	48,739	5.98 %	45,987	4.55 %	43,985	-1.09 %	44,471	2.07	2.09	-0.02 -0.96 %
TTBH23	Mar 2023	2,642	48,487	5.65 %	45,895	2.15 %	44,927	-2.25 %	45,961	-7.95 %	49,933	1.45	1.47	-0.02 -1.36 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	11.40	0.90	8.57
HANA	65.00	4.50	7.44
SAMART	5.65	0.20	3.67
WHA	4.02	0.14	3.61
STA	22.70	0.70	3.18
SAWAD	57.75	1.75	3.13
BAM	16.30	0.40	2.52
KCE	56.75	1.25	2.25
DELTA	916.00	18.00	2.00
S	2.06	0.04	1.98

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.30	-0.60	-5.04
GFPT	13.10	-0.50	-3.68
TASCO	17.70	-0.40	-2.21
SIRI	1.87	-0.04	-2.09
HMPRO	14.40	-0.30	-2.04
PTTEP	170.00	-3.00	-1.73
EA	86.50	-1.50	-1.70
MAJOR	18.80	-0.30	-1.57
COM7	32.50	-0.50	-1.52
PTG	13.40	-0.20	-1.47

## 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
02/02/2023	68,354	84,126	-15,772	34,305	32,017	2,288	100,899	87,415	13,484	203,558	661,034

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2023	38,508	30,190	8,318	7,956	6,003	1,953	23,373	33,644	-10,271	69,837	51,260

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2023	243	383	-140	24,143	16,491	7,652	31,038	38,550	-7,512	55,424	243,796