

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest							
		03-Feb-23	02-Feb-23	Change	##### (+/-)	##### (+/-)	##### (+/-)	31-Jan-23 (+/-)	30-Jan-23			
S50G23	Feb 2023	1,003.30	999.10	4.2 0.42 %	124 11.71 %	111 0.91 %	110 19.57 %	92 -2.13 %	94			
S50H23	Mar 2023	1,001.10	996.10	5 0.5 %	574,624 -1.42 %	582,927 -0.19 %	584,021 -1.54 %	593,153 1.43 %	584,798			
S50J23	Apr 2023	999.20	994.40	4.8 0.48 %	36 ##### %	18 28.57 %	14 16.67 %	12 0.00 %	0			
S50M23	Jun 2023	998.60	994.30	4.3 0.43 %	43,137 -4.54 %	45,187 1.76 %	44,404 -6.53 %	47,507 8.42 %	43,816			
S50U23	Sep 2023	994.30	990.30	4 0.4 %	21,286 -4.26 %	22,234 1.16 %	21,978 -1.36 %	22,281 3.20 %	21,591			
S50Z23	Dec 2023	994.30	990.40	3.9 0.39 %	10,339 -2.06 %	10,557 1.57 %	10,394 -2.76 %	10,689 8.37 %	9,863			

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			03-Feb-23	02-Feb-23	Change	03-Feb-23 (+/-)	02-Feb-23 (+/-)	01-Feb-23 (+/-)	31-Jan-23 (+/-)	30-Jan-23	
SIRIH23	Mar 2023	35,334	1.88	1.84	0.04 2.17%	123,477 11.01 %	111,232 -18.04 %	135,707 14.45 %	118,568 -19.53 %	147,337	
TTBM23	Jun 2023	25,230	1.43	1.43	0.00 0.00%	11,990 -51.24 %	24,589 -21.90 %	31,485 16.68 %	26,985 22.74 %	21,985	
TTBU23	Sep 2023	13,000	1.44	1.44	0.00 0.00%	17,592 283.10 %	4,592 0.00 %	4,592 0.00 %	4,592 0.00 %	4,592	
CHGH23	Mar 2023	5,020	3.95	3.99	-0.04 -1.00%	9,638 -4.89 %	10,133 24.06 %	8,168 23.14 %	6,633 -23.17 %	8,633	
TTBH23	Mar 2023	3,871	1.45	1.45	0.00 0.00%	50,508 4.17 %	48,487 5.65 %	45,895 2.15 %	44,927 -2.25 %	45,961	
SU23	Sep 2023	3,500	2.07	2.07	0.00 0.00%	7,900 -30.70 %	11,400 -4.20 %	11,900 -4.03 %	12,400 -3.88 %	12,900	
RSU23	Sep 2023	3,400	17.32	16.86	0.46 2.73%	22,620 -13.07 %	26,020 -1.89 %	26,520 0.00 %	26,520 0.00 %	26,520	
TRUEH23	Mar 2023	3,213	4.88	4.87	0.01 0.21%	65,134 -2.68 %	66,928 -2.90 %	68,927 0.02 %	68,914 6.25 %	64,858	
SM23	Jun 2023	3,000	2.06	2.06	0.00 0.00%	19,904 -4.78 %	20,904 -2.34 %	21,404 2.39 %	20,904 -4.57 %	21,904	
EAH23	Mar 2023	2,992	89.89	86.67	3.22 3.72%	9,646 5.39 %	9,153 7.61 %	8,506 2.22 %	8,321 6.43 %	7,818	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price			
			*03-Feb-23	(+/-)	##### (+/-)	##### (+/-)	31-Jan-23 (+/-)	30-Jan-23	03-Feb-23	02-Feb-23	Change	
JASH23	Mar 2023	5	213,262	0.00 %	213,262	-0.24 %	213,773 0.47 %	212,778 1.41 %	209,818	2.34	2.36	-0.02-0.85 %
GUNKULH23	Mar 2023	520	183,361	-0.27 %	183,858	-2.64 %	188,848 -0.50 %	189,797 -0.76 %	191,249	5.05	5.04	0.01 0.2 %
SIRIH23	Mar 2023	35,334	123,477	11.01 %	111,232	-18.04 %	135,707 14.45 %	118,568 -19.53 %	147,337	1.88	1.84	0.04 2.17 %
BLANDM23	Jun 2023	0	120,908	0.00 %	120,908	0.00 %	120,908 0.00 %	120,907 3.87 %	116,407	1.06	1.06	0 0 %
SIRIM23	Jun 2023	2,501	102,881	-2.37 %	105,380	0.48 %	104,880 17.36 %	89,365 -8.76 %	97,950	1.88	1.83	0.05 2.73 %
BLANDH23	Mar 2023	601	83,499	-0.59 %	83,998	0.00 %	83,998 0.01 %	83,993 0.00 %	83,993	1.06	1.06	0 0 %
TRUEH23	Mar 2023	3,213	65,134	-2.68 %	66,928	-2.90 %	68,927 0.02 %	68,914 6.25 %	64,858	4.88	4.87	0.01 0.21 %
TTBH23	Mar 2023	3,871	50,508	4.17 %	48,487	5.65 %	45,895 2.15 %	44,927 -2.25 %	45,961	1.45	1.45	0 0 %
AAVH23	Mar 2023	2,151	49,712	0.12 %	49,654	16.41 %	42,656 -0.15 %	42,719 2.18 %	41,806	3.06	3.10	-0.04-1.29 %
ITDH23	Mar 2023	168	49,233	-0.02 %	49,244	1.04 %	48,739 5.98 %	45,987 4.55 %	43,985	2.05	2.07	-0.02-0.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	74.75	2.75	3.82
DELTA	950.00	34.00	3.71
RS	17.40	0.60	3.57
HMPRO	14.90	0.50	3.47
EA	89.50	3.00	3.47
SIRI	1.93	0.06	3.21
TASCO	18.10	0.40	2.26
KCE	58.00	1.25	2.20
GLOBAL	21.10	0.40	1.93
JMT	54.75	1.00	1.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	11.10	-0.30	-2.63
CHG	3.92	-0.10	-2.49
PTTEP	166.00	-4.00	-2.35
BCP	36.00	-0.75	-2.04
S	2.02	-0.04	-1.94
STA	22.30	-0.40	-1.76
EPG	8.60	-0.15	-1.71
AP	12.00	-0.20	-1.64
STEC	14.10	-0.20	-1.40
TQM	42.25	-0.50	-1.17

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
03/02/2023	74,875	54,656	20,219	36,345	40,226	-3,881	87,520	103,858	-16,338	198,740	649,546

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2023	37,405	56,533	-19,128	7,082	9,765	-2,683	49,114	27,303	21,811	93,601	56,631

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2023	233	278	-45	37,759	16,924	20,835	33,399	54,189	-20,790	71,391	239,661