

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Feb-23	03-Feb-23	Change	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23	(+/-)	01-Feb-23	(+/-)	31-Jan-23
S50G23	Feb 2023	997.80	1,003.30	-5.5 -0.55 %	114	-8.06 %	124	11.71 %	111	0.91 %	110	19.57 %	92
S50H23	Mar 2023	995.00	1,001.10	-6.1 -0.61 %	578,876	0.74 %	574,624	-1.42 %	582,927	-0.19 %	584,021	-1.54 %	593,153
S50J23	Apr 2023	993.70	999.20	-5.5 -0.55 %	57	58.33 %	36	##### %	18	28.57 %	14	16.67 %	12
S50M23	Jun 2023	993.20	998.60	-5.4 -0.54 %	45,398	5.24 %	43,137	-4.54 %	45,187	1.76 %	44,404	-6.53 %	47,507
S50U23	Sep 2023	989.10	994.30	-5.2 -0.52 %	22,245	4.51 %	21,286	-4.26 %	22,234	1.16 %	21,978	-1.36 %	22,281
S50Z23	Dec 2023	989.30	994.30	-5 -0.5 %	11,090	7.26 %	10,339	-2.06 %	10,557	1.57 %	10,394	-2.76 %	10,689

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Feb-23	03-Feb-23	Change	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23	(+/-)	01-Feb-23	(+/-)	31-Jan-23
SIRIH23	Mar 2023	18,216	1.85	1.88	-0.03 -1.60 %	124,139	0.54 %	123,477	11.01 %	111,232	-18.04 %	135,707	14.45 %	118,568
TRUEH23	Mar 2023	7,157	4.81	4.88	-0.07 -1.43 %	58,131	-10.75 %	65,134	-2.68 %	66,928	-2.90 %	68,927	0.02 %	68,914
PLANBM23	Jun 2023	6,250	9.01	9.01	0.00 0.00 %	14,008	-13.84 %	16,258	-2.98 %	16,758	6.35 %	15,758	0.00 %	15,758
BTSH23	Mar 2023	6,011	8.36	8.52	-0.16 -1.88 %	26,192	26.60 %	20,689	0.00 %	20,688	0.00 %	20,687	0.00 %	20,686
AAVH23	Mar 2023	5,781	3.08	3.06	0.02 0.65 %	53,931	8.49 %	49,712	0.12 %	49,654	16.41 %	42,656	-0.15 %	42,719
SIRIU23	Sep 2023	4,000	1.84	1.87	-0.03 -1.60 %	6,529	158.17 %	2,529	0.00 %	2,529	0.16 %	2,525	-58.08 %	6,024
KTBU23	Sep 2023	2,900	17.39	17.60	-0.21 -1.19 %	21,743	15.39 %	18,843	1.63 %	18,541	0.00 %	18,541	-1.07 %	18,741
WHAM23	Jun 2023	2,509	3.90	3.96	-0.06 -1.52 %	33,037	3.15 %	32,029	0.01 %	32,027	8.49 %	29,522	9.27 %	27,017
SH23	Mar 2023	2,500	2.00	2.05	-0.05 -2.44 %	18,874	-2.58 %	19,374	-13.03 %	22,276	0.00 %	22,275	2.78 %	21,673
BEMZ23	Dec 2023	2,260	9.76	9.80	-0.04 -0.41 %	9,130	14.13 %	8,000	0.00 %	8,000	0.00 %	8,000	0.00 %	8,000

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	31-Jan-23	06-Feb-23	03-Feb-23	Change
JASH23	Mar 2023	504	213,762	0.23 %	213,262	0.00 %	213,262	-0.24 %	213,773	0.47 %	212,778	2.34	2.34	0 0 %
GUNKULH23	Mar 2023	31	183,384	0.01 %	183,361	-0.27 %	183,858	-2.64 %	188,848	-0.50 %	189,797	5.03	5.05	-0.02 -0.4 %
SIRIH23	Mar 2023	18,216	124,139	0.54 %	123,477	11.01 %	111,232	-18.04 %	135,707	14.45 %	118,568	1.85	1.88	-0.03 -1.6 %
BLANDM23	Jun 2023	0	120,908	0.00 %	120,908	0.00 %	120,908	0.00 %	120,908	0.00 %	120,907	1.07	1.06	0.01 0.94 %
SIRIM23	Jun 2023	2,024	102,899	0.02 %	102,881	-2.37 %	105,380	0.48 %	104,880	17.36 %	89,365	1.83	1.88	-0.05-2.66 %
BLANDH23	Mar 2023	1	83,500	0.00 %	83,499	-0.59 %	83,998	0.00 %	83,998	0.01 %	83,993	1.07	1.06	0.01 0.94 %
TRUEH23	Mar 2023	7,157	58,131	-10.75 %	65,134	-2.68 %	66,928	-2.90 %	68,927	0.02 %	68,914	4.81	4.88	-0.07-1.43 %
AAVH23	Mar 2023	5,781	53,931	8.49 %	49,712	0.12 %	49,654	16.41 %	42,656	-0.15 %	42,719	3.08	3.06	0.02 0.65 %
TTBH23	Mar 2023	1,847	51,006	0.99 %	50,508	4.17 %	48,487	5.65 %	45,895	2.15 %	44,927	1.45	1.45	0 0 %
ITDH23	Mar 2023	1,155	48,251	-1.99 %	49,233	-0.02 %	49,244	1.04 %	48,739	5.98 %	45,987	2.01	2.05	-0.04-1.95 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	30.25	1.25	4.31
BEAUTY	1.46	0.04	2.82
ERW	4.90	0.12	2.51
CENDEL	54.00	1.25	2.37
TQM	43.25	1.00	2.37
BPP	17.00	0.30	1.80
TISCO	103.00	1.50	1.48
STA	22.60	0.30	1.35
AAV	3.10	0.04	1.31
IVL	41.00	0.50	1.23

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.86	-0.07	-3.63
KCE	56.50	-1.50	-2.59
ORI	11.70	-0.30	-2.50
CPN	73.00	-1.75	-2.34
HANA	63.25	-1.50	-2.32
SAWAD	56.50	-1.25	-2.16
ITD	2.00	-0.04	-1.96
MTC	38.75	-0.75	-1.90
JMT	53.75	-1.00	-1.83
BANPU	11.30	-0.20	-1.74

## 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
06/02/2023	52,045	71,544	-19,499	30,420	32,399	-1,979	96,114	74,636	21,478	178,579	657,780

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2023	49,221	63,893	-14,672	8,905	8,699	206	50,426	35,960	14,466	108,552	49,490

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/02/2023	484	821	-337	51,345	21,847	29,498	48,265	77,426	-29,161	100,094	219,835