

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Feb-23	06-Feb-23	Change	07-Feb-23	(+/-)	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23	(+/-)	01-Feb-23
S50G23	Feb 2023	998.00	997.80	0.2 0.02 %	112	-1.75 %	114	-8.06 %	124	11.71 %	111	0.91 %	110
S50H23	Mar 2023	995.30	995.00	0.3 0.03 %	566,462	-2.14 %	578,876	0.74 %	574,624	-1.42 %	582,927	-0.19 %	584,021
S50J23	Apr 2023	993.50	993.70	-0.2 -0.02 %	60	5.26 %	57	58.33 %	36	##### %	18	28.57 %	14
S50M23	Jun 2023	993.40	993.20	0.2 0.02 %	46,195	1.76 %	45,398	5.24 %	43,137	-4.54 %	45,187	1.76 %	44,404
S50U23	Sep 2023	989.50	989.10	0.4 0.04 %	22,096	-0.67 %	22,245	4.51 %	21,286	-4.26 %	22,234	1.16 %	21,978
S50Z23	Dec 2023	989.50	989.30	0.2 0.02 %	11,094	0.04 %	11,090	7.26 %	10,339	-2.06 %	10,557	1.57 %	10,394

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Feb-23	06-Feb-23	Change	07-Feb-23	(+/-)	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23	(+/-)	01-Feb-23
SIRIH23	Mar 2023	70,214	1.88	1.85	0.03 1.62 %	119,271	-3.92 %	124,139	0.54 %	123,477	11.01 %	111,232	-18.04 %	135,707
BEAUTYH23	Mar 2023	23,264	1.59	1.48	0.11 7.43 %	39,082	115.86 %	18,105	3.20 %	17,543	-0.17 %	17,572	1.34 %	17,339
BEAUTYM23	Jun 2023	11,183	1.58	1.48	0.10 6.76 %	15,595	136.40 %	6,597	2.68 %	6,425	-0.94 %	6,486	-5.51 %	6,864
WHAM23	Jun 2023	7,055	3.82	3.90	-0.08 -2.05 %	39,004	18.06 %	33,037	3.15 %	32,029	0.01 %	32,027	8.49 %	29,522
COM7M23	Jun 2023	6,933	32.00	31.98	0.02 0.06 %	8,960	269.18 %	2,427	-4.00 %	2,528	4.55 %	2,418	0.00 %	2,418
SUPERM23	Jun 2023	6,026	0.66	0.66	0.00 0.00 %	76,264	-7.26 %	82,238	0.13 %	82,133	0.01 %	82,127	0.04 %	82,097
PLANBM23	Jun 2023	5,000	8.96	9.01	-0.05 -0.55 %	12,508	-10.71 %	14,008	-13.84 %	16,258	-2.98 %	16,758	6.35 %	15,758
AAVH23	Mar 2023	4,223	3.09	3.08	0.01 0.32 %	52,805	-2.09 %	53,931	8.49 %	49,712	0.12 %	49,654	16.41 %	42,656
KTBU23	Sep 2023	4,116	17.24	17.39	-0.15 -0.86 %	25,559	17.55 %	21,743	15.39 %	18,843	1.63 %	18,541	0.00 %	18,541
SIRIU23	Sep 2023	4,001	1.87	1.84	0.03 1.63 %	6,530	0.02 %	6,529	158.17 %	2,529	0.00 %	2,529	0.16 %	2,525

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	01-Feb-23	07-Feb-23	06-Feb-23	Change
JASH23	Mar 2023	551	213,258	-0.24 %	213,762	0.23 %	213,262	0.00 %	213,262	-0.24 %	213,773	2.38	2.34	0.04 1.71 %
GUNKULH23	Mar 2023	3,006	186,388	1.64 %	183,384	0.01 %	183,361	-0.27 %	183,858	-2.64 %	188,848	5.08	5.03	0.05 0.99 %
SIRIH23	Mar 2023	70,214	119,271	-3.92 %	124,139	0.54 %	123,477	11.01 %	111,232	-18.04 %	135,707	1.88	1.85	0.03 1.62 %
SIRIM23	Jun 2023	3,151	104,899	1.94 %	102,899	0.02 %	102,881	-2.37 %	105,380	0.48 %	104,880	1.88	1.83	0.05 2.73 %
BLANDH23	Mar 2023	55	83,553	0.06 %	83,500	0.00 %	83,499	-0.59 %	83,998	0.00 %	83,998	1.06	1.07	-0.01 -0.93 %
SUPERM23	Jun 2023	6,026	76,264	-7.26 %	82,238	0.13 %	82,133	0.01 %	82,127	0.04 %	82,097	0.66	0.66	0 0 %
TRUEH23	Mar 2023	531	57,631	-0.86 %	58,131	-10.75 %	65,134	-2.68 %	66,928	-2.90 %	68,927	4.78	4.81	-0.03 -0.62 %
AAVH23	Mar 2023	4,223	52,805	-2.09 %	53,931	8.49 %	49,712	0.12 %	49,654	16.41 %	42,656	3.09	3.08	0.01 0.32 %
TTBH23	Mar 2023	1,130	51,981	1.91 %	51,006	0.99 %	50,508	4.17 %	48,487	5.65 %	45,895	1.43	1.45	-0.02 -1.38 %
ITDH23	Mar 2023	35	48,282	0.06 %	48,251	-1.99 %	49,233	-0.02 %	49,244	1.04 %	48,739	2.00	2.01	-0.01 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.59	0.13	8.90
STA	23.40	0.80	3.54
SIRI	1.92	0.06	3.23
SPRC	11.40	0.30	2.70
STGT	11.40	0.30	2.70
TTW	9.70	0.25	2.65
BGRIM	40.75	1.00	2.52
DELTA	970.00	20.00	2.11
BA	14.80	0.30	2.07
S	2.04	0.04	2.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.10	-0.35	-6.42
THG	68.00	-3.25	-4.56
GFPT	12.60	-0.60	-4.55
MTC	37.00	-1.75	-4.52
TTB	1.42	-0.03	-2.07
SAWAD	55.50	-1.00	-1.77
SAMART	5.60	-0.10	-1.75
KEX	18.30	-0.30	-1.61
COM7	31.75	-0.50	-1.55
BEM	9.60	-0.15	-1.54

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
07/02/2023	66,097	74,802	-8,705	39,774	37,629	2,145	106,425	99,865	6,560	212,296	646,019

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2023	22,157	20,641	1,516	3,581	3,346	235	15,409	17,160	-1,751	41,147	48,296

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2023	230	256	-26	15,298	23,700	-8,402	36,466	28,038	8,428	51,994	220,493