

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Feb-23	07-Feb-23	Change	08-Feb-23	(+/-)	07-Feb-23	(+/-)	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23
S50G23	Feb 2023	991.70	998.00	-6.3 -0.63 %	115	2.68 %	112	-1.75 %	114	-8.06 %	124	11.71 %	111
S50H23	Mar 2023	988.30	995.30	-7 -0.7 %	578,940	2.20 %	566,462	-2.14 %	578,876	0.74 %	574,624	-1.42 %	582,927
S50J23	Apr 2023	986.60	993.50	-6.9 -0.69 %	106	76.67 %	60	5.26 %	57	58.33 %	36	##### %	18
S50M23	Jun 2023	986.90	993.40	-6.5 -0.65 %	51,707	11.93 %	46,195	1.76 %	45,398	5.24 %	43,137	-4.54 %	45,187
S50U23	Sep 2023	983.40	989.50	-6.1 -0.62 %	23,115	4.61 %	22,096	-0.67 %	22,245	4.51 %	21,286	-4.26 %	22,234
S50Z23	Dec 2023	983.20	989.50	-6.3 -0.64 %	12,135	9.38 %	11,094	0.04 %	11,090	7.26 %	10,339	-2.06 %	10,557

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Feb-23	07-Feb-23	Change	08-Feb-23	(+/-)	07-Feb-23	(+/-)	06-Feb-23	(+/-)	03-Feb-23	(+/-)	02-Feb-23
SIRIM23	Jun 2023	40,074	1.82	1.88	-0.06 -3.19 %	74,920	-28.58 %	104,899	1.94 %	102,899	0.02 %	102,881	-2.37 %	105,380
SIRIH23	Mar 2023	34,508	1.81	1.88	-0.07 -3.72 %	118,749	-0.44 %	119,271	-3.92 %	124,139	0.54 %	123,477	11.01 %	111,232
BLANDH23	Mar 2023	30,060	1.05	1.06	-0.01 -0.94 %	53,552	-35.91 %	83,553	0.06 %	83,500	0.00 %	83,499	-0.59 %	83,998
BLANDU23	Sep 2023	30,000	1.04	1.05	-0.01 -0.95 %	174,665	20.74 %	144,665	0.00 %	144,665	0.00 %	144,664	0.00 %	144,663
THANIH23	Mar 2023	22,520	3.88	3.92	-0.04 -1.02 %	12,259	-57.38 %	28,766	0.03 %	28,757	0.00 %	28,757	3.63 %	27,751
IRPCM23	Jun 2023	13,531	3.12	3.06	0.06 1.96 %	18,064	-34.45 %	27,559	0.00 %	27,558	0.01 %	27,555	0.00 %	27,555
PLANBH23	Mar 2023	11,667	9.08	8.92	0.16 1.79 %	30,759	-16.68 %	36,917	1.37 %	36,417	-3.96 %	37,917	-1.30 %	38,416
WHAH23	Mar 2023	11,595	3.92	3.90	0.02 0.51 %	45,092	2.25 %	44,098	1.63 %	43,392	3.14 %	42,073	1.08 %	41,623
GUNKULH23	Mar 2023	11,043	5.05	5.08	-0.03 -0.59 %	178,911	-4.01 %	186,388	1.64 %	183,384	0.01 %	183,361	-0.27 %	183,858
IRPCH23	Mar 2023	10,087	3.10	3.04	0.06 1.97 %	22,104	-17.75 %	26,873	0.13 %	26,839	2.06 %	26,296	5.84 %	24,845

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*08-Feb-23	(+/-)	##### (+/-)	##### (+/-)	##### (+/-)	02-Feb-23	08-Feb-23	07-Feb-23	Change			
JASH23	Mar 2023	1,512	214,757	0.70 %	213,258	-0.24 %	213,762	0.23 %	213,262	0.00 %	213,262	2.34	2.38	-0.04-1.68 %
GUNKULH23	Mar 2023	11,043	178,911	-4.01 %	186,388	1.64 %	183,384	0.01 %	183,361	-0.27 %	183,858	5.05	5.08	-0.03-0.59 %
BLANDU23	Sep 2023	30,000	174,665	20.74 %	144,665	0.00 %	144,665	0.00 %	144,664	0.00 %	144,663	1.04	1.05	-0.01-0.95 %
BLANDM23	Jun 2023	5,000	126,009	4.13 %	121,009	0.08 %	120,908	0.00 %	120,908	0.00 %	120,908	1.05	1.06	-0.01-0.94 %
SIRIH23	Mar 2023	34,508	118,749	-0.44 %	119,271	-3.92 %	124,139	0.54 %	123,477	11.01 %	111,232	1.81	1.88	-0.07-3.72 %
SUPERM23	Jun 2023	26	76,290	0.03 %	76,264	-7.26 %	82,238	0.13 %	82,133	0.01 %	82,127	0.65	0.66	-0.01-1.52 %
SIRIM23	Jun 2023	40,074	74,920	-28.58 %	104,899	1.94 %	102,899	0.02 %	102,881	-2.37 %	105,380	1.82	1.88	-0.06-3.19 %
TRUEH23	Mar 2023	59	57,615	-0.03 %	57,631	-0.86 %	58,131	-10.75 %	65,134	-2.68 %	66,928	4.77	4.78	-0.01-0.21 %
BLANDH23	Mar 2023	30,060	53,552	-35.91 %	83,553	0.06 %	83,500	0.00 %	83,499	-0.59 %	83,998	1.05	1.06	-0.01-0.94 %
AAVH23	Mar 2023	1,561	52,263	-1.03 %	52,805	-2.09 %	53,931	8.49 %	49,712	0.12 %	49,654	3.04	3.09	-0.05-1.62 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	24.50	1.10	4.70
RS	18.10	0.80	4.62
PLANB	9.15	0.25	2.81
STGT	11.70	0.30	2.63
CENDEL	55.25	1.25	2.31
IRPC	3.10	0.06	1.97
TPIPL	1.84	0.02	1.10
PTT	32.75	0.25	0.77
MINT	33.50	0.25	0.75
CPN	73.50	0.50	0.68

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	50.50	-6.50	-11.40
SAMART	5.10	-0.50	-8.93
HANA	61.00	-3.00	-4.69
JMT	50.75	-2.25	-4.25
DELTA	930.00	#####	-4.12
BEAUTY	1.53	-0.06	-3.77
VNG	5.35	-0.20	-3.60
BEC	9.95	-0.35	-3.40
SIRI	1.86	-0.06	-3.12
TKN	11.30	-0.30	-2.59

## 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
08/02/2023	65,924	106,625	-40,701	43,503	41,457	2,046	142,959	104,304	38,655	252,386	666,118

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2023	45,258	44,656	602	7,597	5,473	2,124	24,069	26,795	-2,726	76,924	47,100

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2023	231	171	60	13,107	16,756	-3,649	24,584	20,995	3,589	37,922	215,581