

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Feb-23	14-Feb-23	Change	15-Feb-23	(+/-)	14-Feb-23	(+/-)	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23
S50G23	Feb 2023	987.00	987.50	-0.5 -0.05 %	131	0.77 %	130	6.56 %	122	3.39 %	118	3.51 %	114
S50H23	Mar 2023	983.80	984.30	-0.5 -0.05 %	552,633	1.93 %	542,180	-1.70 %	551,584	-4.12 %	575,284	-1.28 %	582,716
S50J23	Apr 2023	983.40	983.20	0.2 0.02 %	163	10.88 %	147	-2.65 %	151	2.03 %	148	29.82 %	114
S50M23	Jun 2023	982.50	982.80	-0.3 -0.03 %	60,423	3.63 %	58,306	0.28 %	58,144	1.16 %	57,478	6.71 %	53,863
S50U23	Sep 2023	980.00	980.60	-0.6 -0.06 %	25,001	1.25 %	24,692	3.94 %	23,755	-0.67 %	23,915	1.18 %	23,636
S50Z23	Dec 2023	980.10	980.40	-0.3 -0.03 %	13,408	1.80 %	13,171	-2.15 %	13,460	4.77 %	12,847	1.73 %	12,628

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Feb-23	14-Feb-23	Change	15-Feb-23	(+/-)	14-Feb-23	(+/-)	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23
GUNKULH23	Mar 2023	12,138	4.20	4.25	-0.05 -1.18 %	56,883	10.20 %	51,619	-70.19 %	173,167	-2.55 %	177,698	0.29 %	177,190
TTBH23	Mar 2023	10,013	1.40	1.40	0.00 0.00 %	43,349	-10.34 %	48,347	-10.54 %	54,046	-0.82 %	54,494	6.19 %	51,319
WHAH23	Mar 2023	8,061	3.89	3.89	0.00 0.00 %	34,475	-6.81 %	36,993	0.09 %	36,960	2.79 %	35,957	-1.36 %	36,452
ORM23	Jun 2023	6,843	22.73	21.68	1.05 4.84 %	7,052	57.31 %	4,483	0.02 %	4,482	0.52 %	4,459	-7.28 %	4,809
IRPCH23	Mar 2023	6,113	3.07	3.14	-0.07 -2.23 %	15,579	-20.40 %	19,572	-14.58 %	22,913	0.07 %	22,896	6.07 %	21,585
PTGM23	Jun 2023	5,732	14.01	13.28	0.73 5.50 %	7,373	154.68 %	2,895	0.03 %	2,894	-0.03 %	2,895	-0.55 %	2,911
PTGH23	Mar 2023	5,691	13.90	13.29	0.61 4.59 %	10,100	-1.67 %	10,272	-0.01 %	10,273	-0.02 %	10,275	0.04 %	10,271
AAVH23	Mar 2023	5,152	2.93	2.99	-0.06 -2.01 %	48,994	-6.90 %	52,624	0.40 %	52,413	0.13 %	52,347	0.03 %	52,331
MTCH23	Mar 2023	4,924	34.60	37.15	-2.55 -6.86 %	4,060	-44.99 %	7,380	-0.70 %	7,432	-7.47 %	8,032	0.63 %	7,982
SIRIH23	Mar 2023	4,693	1.79	1.79	0.00 0.00 %	117,157	-1.38 %	118,793	-1.15 %	120,178	2.21 %	117,584	-0.43 %	118,094

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*15-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	09-Feb-23	15-Feb-23	14-Feb-23	Change
JASH23	Mar 2023	80	209,564	-0.01 %	209,576	-1.87 %	213,575	0.00 %	213,579	0.00 %	213,581	2.22	2.25	-0.03-1.33 %
BLANDU23	Sep 2023	0	174,167	0.00 %	174,167	0.00 %	174,166	0.00 %	174,166	-0.29 %	174,666	1.04	1.06	-0.02-1.89 %
BLANDM23	Jun 2023	0	126,110	0.00 %	126,110	0.00 %	126,109	0.40 %	125,609	-0.32 %	126,009	1.05	1.06	-0.01-0.94 %
SIRIH23	Mar 2023	4,693	117,157	-1.38 %	118,793	-1.15 %	120,178	2.21 %	117,584	-0.43 %	118,094	1.79	1.79	0 0 %
GUNKULM23	Jun 2023	3,866	79,522	0.71 %	78,960	#####	38,858	-4.87 %	40,847	0.00 %	40,847	4.12	4.18	-0.06-1.44 %
SUPERM23	Jun 2023	22	73,332	0.03 %	73,310	-1.33 %	74,300	0.00 %	74,299	0.01 %	74,295	0.63	0.65	-0.02-3.08 %
TRUEH23	Mar 2023	936	62,401	-0.73 %	62,858	13.26 %	55,499	0.69 %	55,116	-1.78 %	56,114	5.00	5.00	0 0 %
GUNKULH23	Mar 2023	12,138	56,883	10.20 %	51,619	-70.19 %	173,167	-2.55 %	177,698	0.29 %	177,190	4.20	4.25	-0.05-1.18 %
BLANDH23	Mar 2023	6	50,858	0.00 %	50,858	-4.14 %	53,053	0.00 %	53,052	-0.93 %	53,552	1.05	1.06	-0.01-0.94 %
AAVH23	Mar 2023	5,152	48,994	-6.90 %	52,624	0.40 %	52,413	0.13 %	52,347	0.03 %	52,331	2.93	2.99	-0.06-2.01 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	14.20	1.00	7.58
OR	22.70	1.10	5.09
BGRIM	41.75	1.00	2.45
AOT	73.00	1.25	1.74
GFPT	12.50	0.20	1.63
CENTEL	55.25	0.75	1.38
HANA	59.25	0.75	1.28
EGCO	172.00	1.50	0.88
OSP	28.75	0.25	0.88
BDMS	29.25	0.25	0.86

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	42.75	-7.25	-14.50
SAWAD	52.75	-3.25	-5.80
MTC	35.00	-2.00	-5.41
CKP	4.28	-0.24	-5.31
VGI	4.54	-0.24	-5.02
PSL	14.30	-0.60	-4.03
TQM	40.25	-1.50	-3.59
THANI	3.88	-0.14	-3.48
SUPER	0.60	-0.02	-3.23
KEX	15.00	-0.50	-3.23

## 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
15/02/2023	68,829	83,552	-14,723	23,501	24,644	-1,143	101,930	86,064	15,866	194,260	651,759

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2023	73,710	80,519	-6,809	5,596	5,845	-249	40,740	33,682	7,058	120,046	47,698

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2023	110	60	50	75,841	33,807	42,034	53,952	96,036	-42,084	129,903	171,067