

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		20-Feb-23	17-Feb-23	Change	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23	(+/-)	15-Feb-23	(+/-)	14-Feb-23	
S50G23	Feb 2023	991.60	990.60	1 0.1 %	135	5.47 %	128	0.00 %	128	-2.29 %	131	0.77 %	130	
S50H23	Mar 2023	989.10	988.40	0.7 0.07 %	534,049	-1.42 %	541,749	-0.70 %	545,557	-1.28 %	552,633	1.93 %	542,180	
S50J23	Apr 2023	987.30	985.30	2 0.2 %	149	-3.25 %	154	7.69 %	143	##### %	163	10.88 %	147	
S50M23	Jun 2023	987.30	986.60	0.7 0.07 %	60,221	3.13 %	58,393	2.71 %	56,850	-5.91 %	60,423	3.63 %	58,306	
S50U23	Sep 2023	984.30	983.60	0.7 0.07 %	23,911	0.26 %	23,848	0.70 %	23,683	-5.27 %	25,001	1.25 %	24,692	
S50Z23	Dec 2023	984.40	983.70	0.7 0.07 %	13,179	1.42 %	12,995	0.97 %	12,870	-4.01 %	13,408	1.80 %	13,171	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			20-Feb-23	17-Feb-23	Change	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23	(+/-)	15-Feb-23	(+/-)	14-Feb-23	
TTBH23	Mar 2023	10,534	1.40	1.36	0.04 2.94 %	36,548	-13.07 %	42,045	-3.21 %	43,441	0.21 %	43,349	-10.34 %	48,347	
TTBM23	Jun 2023	5,010	1.39	1.36	0.03 2.21 %	19,477	-4.93 %	20,486	22.07 %	16,782	28.73 %	13,037	9.28 %	11,930	
VGIM23	Jun 2023	4,629	4.45	4.33	0.12 2.77 %	25,174	16.73 %	21,566	0.03 %	21,560	-2.13 %	22,029	-3.85 %	22,911	
PLANBH23	Mar 2023	3,508	9.12	8.95	0.17 1.90 %	17,208	-14.87 %	20,213	-14.76 %	23,713	-9.54 %	26,214	-5.53 %	27,749	
STGTH23	Mar 2023	2,923	11.10	10.47	0.63 6.02 %	5,667	-25.90 %	7,648	-2.51 %	7,845	-0.09 %	7,852	0.26 %	7,832	
AAVH23	Mar 2023	2,768	2.85	2.90	-0.05 -1.72 %	44,514	-3.22 %	45,996	-4.20 %	48,015	-2.00 %	48,994	-6.90 %	52,624	
IRPCM23	Jun 2023	2,501	3.06	3.04	0.02 0.66 %	29,133	9.39 %	26,632	0.00 %	26,631	8.12 %	24,630	13.98 %	21,609	
GUNKULU23	Sep 2023	2,500	4.25	4.18	0.07 1.67 %	8,092	-15.64 %	9,592	0.00 %	9,592	18.54 %	8,092	6.59 %	7,592	
AAVM23	Jun 2023	2,010	2.86	2.92	-0.06 -2.05 %	20,409	0.05 %	20,399	0.03 %	20,392	-8.93 %	22,392	18.71 %	18,862	
JMTM23	Jun 2023	2,002	47.30	44.74	2.56 5.72 %	4,948	8.75 %	4,550	0.09 %	4,546	-20.80 %	5,740	-7.18 %	6,184	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*20-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	14-Feb-23	20-Feb-23	17-Feb-23	Change	
JASH23	Mar 2023	21	207,561	-0.01 %	207,582	0.00 %	207,582	-0.95 %	209,564	-0.01 %	209,576	2.32	2.31	0.01 0.43 %	
SIRIH23	Mar 2023	1,506	104,197	-0.95 %	105,200	-9.07 %	115,693	-1.25 %	117,157	-1.38 %	118,793	1.80	1.80	0 0 %	
SUPERM23	Jun 2023	6	73,335	0.00 %	73,335	0.00 %	73,335	0.00 %	73,332	0.03 %	73,310	0.64	0.63	0.01 1.59 %	
GUNKULM23	Jun 2023	1,502	73,208	-0.68 %	73,708	1.38 %	72,708	-8.57 %	79,522	0.71 %	78,960	4.20	4.18	0.02 0.48 %	
TRUEEH23	Mar 2023	0	63,163	0.00 %	63,163	1.11 %	62,470	0.11 %	62,401	-0.73 %	62,858	5.17	5.17	0 0 %	
GUNKULH23	Mar 2023	1,531	51,979	0.02 %	51,970	-1.90 %	52,974	-6.87 %	56,883	10.20 %	51,619	4.30	4.23	0.07 1.65 %	
BLANDH23	Mar 2023	11	51,375	-0.01 %	51,378	0.04 %	51,358	0.98 %	50,858	0.00 %	50,858	1.05	1.05	0 0 %	
BANPUM23	Jun 2023	160	48,076	-0.13 %	48,137	1.03 %	47,646	1.27 %	47,050	3.01 %	45,677	10.88	10.57	0.31 2.93 %	
AAVH23	Mar 2023	2,768	44,514	-3.22 %	45,996	-4.20 %	48,015	-2.00 %	48,994	-6.90 %	52,624	2.85	2.90	-0.05 -1.72 %	
BANPUU23	Sep 2023	2	43,779	0.00 %	43,778	1.04 %	43,327	0.10 %	43,282	0.49 %	43,071	10.63	10.41	0.22 2.11 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	25.00	1.20	5.04
STGT	11.00	0.50	4.76
SAWAD	55.75	2.50	4.69
PSL	14.00	0.60	4.48
BLA	31.00	1.25	4.20
JMT	47.50	1.75	3.83
VGI	4.48	0.16	3.70
BPCG	10.00	0.35	3.63
GFPT	12.50	0.40	3.31
KTB	17.20	0.50	2.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.82	-0.10	-3.42
ERW	4.68	-0.16	-3.31
CPALL	64.25	-2.00	-3.02
OSP	30.75	-0.75	-2.38
CBG	102.50	-2.50	-2.38
COM7	29.25	-0.50	-1.68
PTT	33.00	-0.50	-1.49
CENTEL	54.25	-0.75	-1.36
CPF	22.60	-0.30	-1.31
BGRIM	40.00	-0.50	-1.23

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
20/02/2023	53,401	52,811	590	21,740	22,278	-538	67,464	67,516	-52	142,605	631,644

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/02/2023	29,232	20,611	8,621	3,579	2,099	1,480	15,519	25,620	-10,101	48,330	46,377

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/02/2023	1	0	1	20,329	16,264	4,065	33,404	37,470	-4,066	53,734	146,340