

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Feb-23	20-Feb-23	Change	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23	(+/-)	15-Feb-23	
S50G23	Feb 2023	996.90	991.60	5.3 0.53 %	136	0.74 %	135	5.47 %	128	0.00 %	128	-2.29 %	131	
S50H23	Mar 2023	994.70	989.10	5.6 0.57 %	535,724	0.31 %	534,049	-1.42 %	541,749	-0.70 %	545,557	-1.28 %	552,633	
S50J23	Apr 2023	993.00	987.30	5.7 0.58 %	136	-8.72 %	149	-3.25 %	154	7.69 %	143	##### %	163	
S50M23	Jun 2023	992.80	987.30	5.5 0.56 %	59,207	-1.68 %	60,221	3.13 %	58,393	2.71 %	56,850	-5.91 %	60,423	
S50U23	Sep 2023	989.50	984.30	5.2 0.53 %	22,439	-6.16 %	23,911	0.26 %	23,848	0.70 %	23,683	-5.27 %	25,001	
S50Z23	Dec 2023	989.70	984.40	5.3 0.54 %	12,938	-1.83 %	13,179	1.42 %	12,995	0.97 %	12,870	-4.01 %	13,408	

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Feb-23	20-Feb-23	Change	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23	(+/-)	15-Feb-23	
SIRIH23	Mar 2023	50,353	1.87	1.80	0.07 3.89%	131,888	26.58 %	104,197	-0.95 %	105,200	-9.07 %	115,693	-1.25 %	117,157	
SIRIM23	Jun 2023	29,042	1.85	1.80	0.05 2.78%	34,514	40.86 %	24,502	-2.00 %	25,001	19.08 %	20,995	-2.37 %	21,505	
WHAM23	Jun 2023	19,916	3.95	3.85	0.10 2.60%	36,324	11.64 %	32,536	0.00 %	32,535	-1.50 %	33,029	3.12 %	32,029	
WHAH23	Mar 2023	18,926	4.01	3.88	0.13 3.35%	35,990	4.44 %	34,461	1.43 %	33,975	-2.85 %	34,973	1.44 %	34,475	
EAM23	Jun 2023	11,275	80.60	82.40	-1.80 -2.18%	18,291	-17.24 %	22,102	-0.19 %	22,144	-0.04 %	22,152	-10.18 %	24,664	
JASM23	Jun 2023	10,000	2.35	2.33	0.02 0.86%	24,456	69.18 %	14,456	0.00 %	14,456	-0.02 %	14,459	-3.34 %	14,958	
BANPUH23	Mar 2023	7,683	11.35	11.20	0.15 1.34%	27,126	21.45 %	22,335	-1.29 %	22,628	0.71 %	22,469	0.50 %	22,358	
TUH23	Mar 2023	5,838	15.76	16.00	-0.24 -1.50%	17,428	-15.92 %	20,728	-0.56 %	20,844	1.49 %	20,538	0.02 %	20,533	
GUNKULH23	Mar 2023	4,618	4.34	4.30	0.04 0.93%	54,488	4.83 %	51,979	0.02 %	51,970	-1.90 %	52,974	-6.87 %	56,883	
KBANKH23	Mar 2023	4,204	140.31	139.59	0.72 0.52%	5,967	-29.87 %	8,509	4.23 %	8,164	0.15 %	8,152	-6.48 %	8,717	

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	15-Feb-23	21-Feb-23	20-Feb-23	Change	
JASH23	Mar 2023	0	207,561	0.00 %	207,561	-0.01 %	207,582	0.00 %	207,582	-0.95 %	209,564	2.34	2.32	0.02 0.86 %	
SIRIH23	Mar 2023	50,353	131,888	26.58 %	104,197	-0.95 %	105,200	-9.07 %	115,693	-1.25 %	117,157	1.87	1.80	0.07 3.89 %	
GUNKULM23	Jun 2023	3,527	73,701	0.67 %	73,208	-0.68 %	73,708	1.38 %	72,708	-8.57 %	79,522	4.25	4.20	0.05 1.19 %	
SUPERM23	Jun 2023	1,007	72,342	-1.35 %	73,335	0.00 %	73,335	0.00 %	73,335	0.00 %	73,332	0.63	0.64	-0.01 -1.56 %	
TRUEEH23	Mar 2023	0	63,163	0.00 %	63,163	0.00 %	63,163	1.11 %	62,470	0.11 %	62,401	5.17	5.17	0 0 %	
GUNKULH23	Mar 2023	4,618	54,488	4.83 %	51,979	0.02 %	51,970	-1.90 %	52,974	-6.87 %	56,883	4.34	4.30	0.04 0.93 %	
BLANDH23	Mar 2023	4	51,379	0.01 %	51,375	-0.01 %	51,378	0.04 %	51,358	0.98 %	50,858	1.04	1.05	-0.01 -0.95 %	
BANPUM23	Jun 2023	501	48,133	0.12 %	48,076	-0.13 %	48,137	1.03 %	47,646	1.27 %	47,050	11.04	10.88	0.16 1.47 %	
AAVH23	Mar 2023	1,787	46,011	3.36 %	44,514	-3.22 %	45,996	-4.20 %	48,015	-2.00 %	48,994	2.88	2.85	0.03 1.05 %	
BANPUU23	Sep 2023	35	43,814	0.08 %	43,779	0.00 %	43,778	1.04 %	43,327	0.10 %	43,282	10.70	10.63	0.07 0.66 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	30.75	1.50	5.13
KEX	16.50	0.80	5.10
THCOM	16.40	0.60	3.80
STEC	13.70	0.50	3.79
SIRI	1.92	0.07	3.78
TKN	11.40	0.40	3.64
WHA	4.00	0.14	3.63
OSP	31.75	1.00	3.25
PLANB	9.60	0.30	3.23
GLOBAL	19.50	0.50	2.63

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	17.40	-0.70	-3.87
EA	81.25	-1.75	-2.11
IRPC	3.02	-0.06	-1.95
SUPER	0.61	-0.01	-1.61
CHG	3.88	-0.06	-1.52
STGT	10.90	-0.10	-0.91
QH	2.32	-0.02	-0.85
BGRIM	39.75	-0.25	-0.63
PTTEP	159.50	-1.00	-0.62
RATCH	42.50	-0.25	-0.58

## 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
21/02/2023	66,223	61,661	4,562	36,861	35,990	871	105,395	110,828	-5,433	208,479	630,580

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2023	11,086	12,171	-1,085	2,377	2,555	-178	11,199	9,936	1,263	24,662	49,404

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2023	100	200	-100	26,985	10,851	16,134	20,976	37,010	-16,034	48,061	149,793