

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Feb-23	21-Feb-23	Change	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23
S50G23	Feb 2023	988.80	996.90	-8.1 -0.81 %	133	-2.21 %	136	0.74 %	135	5.47 %	128	0.00 %	128
S50H23	Mar 2023	986.40	994.70	-8.3 -0.83 %	542,285	1.22 %	535,724	0.31 %	534,049	-1.42 %	541,749	-0.70 %	545,557
S50J23	Apr 2023	985.40	993.00	-7.6 -0.77 %	154	13.24 %	136	-8.72 %	149	-3.25 %	154	7.69 %	143
S50M23	Jun 2023	985.30	992.80	-7.5 -0.76 %	66,513	12.34 %	59,207	-1.68 %	60,221	3.13 %	58,393	2.71 %	56,850
S50U23	Sep 2023	982.20	989.50	-7.3 -0.74 %	23,796	6.05 %	22,439	-6.16 %	23,911	0.26 %	23,848	0.70 %	23,683
S50Z23	Dec 2023	982.20	989.70	-7.5 -0.76 %	13,912	7.53 %	12,938	-1.83 %	13,179	1.42 %	12,995	0.97 %	12,870

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Feb-23	21-Feb-23	Change	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23	(+/-)	16-Feb-23
GUNKULM23	Jun 2023	9,512	4.20	4.25	-0.05 -1.18 %	76,202	3.39 %	73,701	0.67 %	73,208	-0.68 %	73,708	1.38 %	72,708
KTBM23	Jun 2023	7,602	17.03	17.09	-0.06 -0.35 %	19,045	-26.02 %	25,745	4.47 %	24,643	0.41 %	24,542	4.04 %	23,588
WHAH23	Mar 2023	6,209	3.95	4.01	-0.06 -1.50 %	41,035	14.02 %	35,990	4.44 %	34,461	1.43 %	33,975	-2.85 %	34,973
BEMM23	Jun 2023	4,218	9.16	9.28	-0.12 -1.29 %	14,861	22.38 %	12,143	4.08 %	11,667	0.00 %	11,667	-3.72 %	12,118
PLANBH23	Mar 2023	4,003	9.27	9.55	-0.28 -2.93 %	16,192	0.01 %	16,191	-5.91 %	17,208	-14.87 %	20,213	-14.76 %	23,713
ORM23	Jun 2023	3,602	22.86	23.10	-0.24 -1.04 %	4,254	-29.72 %	6,053	-1.63 %	6,153	3.36 %	5,953	1.71 %	5,853
WHAM23	Jun 2023	3,503	3.90	3.95	-0.05 -1.27 %	38,826	6.89 %	36,324	11.64 %	32,536	0.00 %	32,535	-1.50 %	33,029
CHGH23	Mar 2023	3,344	3.83	3.92	-0.09 -2.30 %	8,004	71.43 %	4,669	11.94 %	4,171	0.22 %	4,162	-0.29 %	4,174
GUNKULH23	Mar 2023	3,026	4.27	4.34	-0.07 -1.61 %	54,976	0.90 %	54,488	4.83 %	51,979	0.02 %	51,970	-1.90 %	52,974
TOPH23	Mar 2023	2,905	54.80	56.72	-1.92 -3.39 %	3,822	314.08 %	923	2.21 %	903	-0.22 %	905	-3.42 %	937

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	16-Feb-23	22-Feb-23	21-Feb-23	Change
JASH23	Mar 2023	502	208,061	0.24 %	207,561	0.00 %	207,561	-0.01 %	207,582	0.00 %	207,582	2.35	2.34	0.01 0.43 %
BLANDU23	Sep 2023	501	174,672	0.29 %	174,171	0.00 %	174,170	0.00 %	174,170	0.00 %	174,169	1.02	1.03	-0.01 -0.97 %
SIRIH23	Mar 2023	1,837	132,554	0.50 %	131,888	26.58 %	104,197	-9.95 %	105,200	-9.07 %	115,693	1.85	1.87	-0.02 -1.07 %
BLANDM23	Jun 2023	2,501	123,626	-1.98 %	126,126	0.00 %	126,126	0.00 %	126,122	0.01 %	126,111	1.03	1.04	-0.01 -0.96 %
GUNKULM23	Jun 2023	9,512	76,202	3.39 %	73,701	0.67 %	73,208	-0.68 %	73,708	1.38 %	72,708	4.20	4.25	-0.05 -1.18 %
SUPERM23	Jun 2023	1	72,342	0.00 %	72,342	-1.35 %	73,335	0.00 %	73,335	0.00 %	73,335	0.64	0.63	0.01 1.59 %
TRUEEH23	Mar 2023	0	63,163	0.00 %	63,163	0.00 %	63,163	0.00 %	63,163	1.11 %	62,470	5.17	5.17	0 0 %
GUNKULH23	Mar 2023	3,026	54,976	0.90 %	54,488	4.83 %	51,979	0.02 %	51,970	-1.90 %	52,974	4.27	4.34	-0.07 -1.61 %
BLANDH23	Mar 2023	58	51,430	0.10 %	51,379	0.01 %	51,375	-0.01 %	51,378	0.04 %	51,358	1.03	1.04	-0.01 -0.96 %
BANPUM23	Jun 2023	822	48,951	1.70 %	48,133	0.12 %	48,076	-0.13 %	48,137	1.03 %	47,646	10.80	11.04	-0.24 -2.17 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.90	0.18	3.81
PSL	14.60	0.40	2.82
STA	25.75	0.50	1.98
STGT	11.10	0.20	1.83
CENTEL	55.75	1.00	1.83
JMT	48.25	0.75	1.58
CPALL	66.50	1.00	1.53
BH	220.00	3.00	1.38
TTA	7.90	0.10	1.28
CRC	45.25	0.50	1.12

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	55.50	-3.00	-5.13
SPALI	23.40	-0.70	-2.90
BEM	9.10	-0.25	-2.67
SIRI	1.87	-0.05	-2.60
BTS	8.05	-0.20	-2.42
STPI	4.88	-0.12	-2.40
PTTEP	156.00	-3.50	-2.19
KBANK	136.50	-3.00	-2.15
KCE	46.75	-1.00	-2.09
SAWAD	55.00	-1.00	-1.79

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
22/02/2023	52,795	101,035	-48,240	36,152	32,005	4,147	131,150	87,057	44,093	220,097	646,793

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2023	19,384	19,900	-516	2,539	2,951	-412	16,356	15,428	928	38,279	50,378

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2023	180	109	71	19,791	15,858	3,933	29,204	33,208	-4,004	49,175	153,337