

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Feb-23	22-Feb-23	Change	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23
S50G23	Feb 2023	985.70	988.80	-3.1 -0.31 %	123	-7.52 %	133	-2.21 %	136	0.74 %	135	5.47 %	128
S50H23	Mar 2023	983.10	986.40	-3.3 -0.33 %	537,371	-0.91 %	542,285	1.22 %	535,724	0.31 %	534,049	-1.42 %	541,749
S50J23	Apr 2023	982.20	985.40	-3.2 -0.32 %	171	11.04 %	154	13.24 %	136	-8.72 %	149	-3.25 %	154
S50M23	Jun 2023	981.90	985.30	-3.4 -0.35 %	69,588	4.62 %	66,513	12.34 %	59,207	-1.68 %	60,221	3.13 %	58,393
S50U23	Sep 2023	979.70	982.20	-2.5 -0.25 %	25,019	5.14 %	23,796	6.05 %	22,439	-6.16 %	23,911	0.26 %	23,848
S50Z23	Dec 2023	979.50	982.20	-2.7 -0.27 %	14,373	3.31 %	13,912	7.53 %	12,938	-1.83 %	13,179	1.42 %	12,995

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Feb-23	22-Feb-23	Change	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	(+/-)	17-Feb-23
SIRIH23	Mar 2023	34,815	1.84	1.85	-0.01 -0.54 %	111,314	-16.02 %	132,554	0.50 %	131,888	26.58 %	104,197	-0.95 %	105,200
BANPUH23	Mar 2023	28,640	11.43	11.27	0.16 1.42 %	33,357	20.60 %	27,659	1.96 %	27,126	21.45 %	22,335	-1.29 %	22,628
AAVH23	Mar 2023	13,964	2.75	2.84	-0.09 -3.17 %	58,074	24.62 %	46,600	1.28 %	46,011	3.36 %	44,514	-3.22 %	45,996
GUNKULH23	Mar 2023	12,852	4.27	4.27	0.00 0.00 %	50,513	-8.12 %	54,976	0.90 %	54,488	4.83 %	51,979	0.02 %	51,970
AAVZ23	Dec 2023	5,160	2.79	2.88	-0.09 -3.12 %	6,003	612.10 %	843	##### %	3	0.00 %	3	0.00 %	3
BANPUM23	Jun 2023	5,147	10.79	10.80	-0.01 -0.09 %	51,673	5.56 %	48,951	1.70 %	48,133	0.12 %	48,076	-0.13 %	48,137
GUNKULM23	Jun 2023	5,131	4.13	4.20	-0.07 -1.67 %	77,793	2.09 %	76,202	3.39 %	73,701	0.67 %	73,208	-0.68 %	73,708
SIRIM23	Jun 2023	4,096	1.84	1.84	0.00 0.00 %	31,616	-11.01 %	35,526	2.93 %	34,514	40.86 %	24,502	-2.00 %	25,001
TTBZ23	Dec 2023	4,000	1.38	1.39	-0.01 -0.72 %	1,002	-79.97 %	5,002	0.00 %	5,002	0.00 %	5,002	0.00 %	5,002
BEMZ23	Dec 2023	3,749	9.14	9.18	-0.04 -0.44 %	11,509	13.61 %	10,130	5.19 %	9,630	0.00 %	9,630	0.00 %	9,630

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	17-Feb-23	23-Feb-23	22-Feb-23	Change
JASH23	Mar 2023	0	208,061	0.00 %	208,061	0.24 %	207,561	0.00 %	207,561	-0.01 %	207,582	2.32	2.35	-0.03 -1.28 %
BLANDU23	Sep 2023	1	174,673	0.00 %	174,672	0.29 %	174,171	0.00 %	174,170	0.00 %	174,170	1.02	1.02	0 0 %
BLANDM23	Jun 2023	17	123,643	0.01 %	123,626	-1.98 %	126,126	0.00 %	126,126	0.00 %	126,122	1.03	1.03	0 0 %
SIRIH23	Mar 2023	34,815	111,314	-16.02 %	132,554	0.50 %	131,888	26.58 %	104,197	-0.95 %	105,200	1.84	1.85	-0.01 -0.54 %
GUNKULM23	Jun 2023	5,131	77,793	2.09 %	76,202	3.39 %	73,701	0.67 %	73,208	-0.68 %	73,708	4.13	4.20	-0.07 -1.67 %
SUPERM23	Jun 2023	2,004	70,344	-2.76 %	72,342	0.00 %	72,342	-1.35 %	73,335	0.00 %	73,335	0.63	0.64	-0.01 -1.56 %
TRUEEH23	Mar 2023	0	63,163	0.00 %	63,163	0.00 %	63,163	0.00 %	63,163	0.00 %	63,163	5.17	5.17	0 0 %
AAVH23	Mar 2023	13,964	58,074	24.62 %	46,600	1.28 %	46,011	3.36 %	44,514	-3.22 %	45,996	2.75	2.84	-0.09 -3.17 %
BANPUM23	Jun 2023	5,147	51,673	5.56 %	48,951	1.70 %	48,133	0.12 %	48,076	-0.13 %	48,137	10.79	10.80	-0.01 -0.09 %
BLANDH23	Mar 2023	551	50,888	-1.05 %	51,430	0.10 %	51,379	0.01 %	51,375	-0.01 %	51,378	1.03	1.03	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	31.75	1.25	4.10
AWC	6.05	0.20	3.42
ERW	5.05	0.15	3.06
PLANB	9.85	0.25	2.60
HANA	56.75	1.25	2.25
MINT	34.25	0.75	2.24
GLOBAL	19.01	0.38	2.06
PSL	14.90	0.30	2.05
GFPT	12.60	0.20	1.61
SAWAD	55.75	0.75	1.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	53.25	-3.00	-5.33
BCP	33.50	-1.25	-3.60
BPP	16.10	-0.60	-3.59
SPALI	22.70	-0.70	-2.99
RATCH	41.25	-1.25	-2.94
AAV	2.74	-0.08	-2.84
IRPC	2.90	-0.08	-2.68
TPIPL	1.70	-0.04	-2.30
CPALL	65.00	-1.50	-2.26
CPN	70.75	-1.50	-2.08

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
23/02/2023	76,429	93,080	-16,651	25,825	22,490	3,335	96,606	83,290	13,316	198,860	646,645

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2023	20,182	24,507	-4,325	3,122	3,968	-846	22,428	17,257	5,171	45,732	51,723

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2023	0	0	0	17,268	15,438	1,830	22,931	24,761	-1,830	40,199	152,410