

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		24-Feb-23	23-Feb-23	Change	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	
S50G23	Feb 2023	974.00	985.70	-11.7 -1.19 %	153	24.39 %	123	-7.52 %	133	-2.21 %	136	0.74 %	135	
S50H23	Mar 2023	967.70	983.10	-15.4 -1.57 %	543,221	1.09 %	537,371	-0.91 %	542,285	1.22 %	535,724	0.31 %	534,049	
S50J23	Apr 2023	967.50	982.20	-14.7 -1.5 %	235	37.43 %	171	11.04 %	154	13.24 %	136	-8.72 %	149	
S50M23	Jun 2023	966.80	981.90	-15.1 -1.54 %	77,964	12.04 %	69,588	4.62 %	66,513	12.34 %	59,207	-1.68 %	60,221	
S50U23	Sep 2023	965.10	979.70	-14.6 -1.49 %	27,070	8.20 %	25,019	5.14 %	23,796	6.05 %	22,439	-6.16 %	23,911	
S50Z23	Dec 2023	965.20	979.50	-14.3 -1.46 %	14,865	3.42 %	14,373	3.31 %	13,912	7.53 %	12,938	-1.83 %	13,179	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			24-Feb-23	23-Feb-23	Change	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23	(+/-)	20-Feb-23	
WHAM23	Jun 2023	19,369	3.93	3.95	-0.02 -0.51 %	43,693	14.00 %	38,326	-1.29 %	38,826	6.89 %	36,324	11.64 %	32,536	
WHAH23	Mar 2023	13,120	3.99	3.96	0.03 0.76 %	39,816	-1.68 %	40,498	-1.31 %	41,035	14.02 %	35,990	4.44 %	34,461	
SIRIH23	Mar 2023	8,940	1.82	1.84	-0.02 -1.09 %	105,001	-5.67 %	111,314	-16.02 %	132,554	0.50 %	131,888	26.58 %	104,197	
AAVH23	Mar 2023	7,155	2.77	2.75	0.02 0.73 %	61,528	5.95 %	58,074	24.62 %	46,600	1.28 %	46,011	3.36 %	44,514	
AAVZ23	Dec 2023	6,500	2.81	2.79	0.02 0.72 %	12,503	108.28 %	6,003	612.10 %	843	##### %	3	0.00 %	3	
RSM23	Jun 2023	6,000	15.28	15.58	-0.30 -1.93 %	32,474	-15.59 %	38,474	0.79 %	38,174	0.26 %	38,074	0.00 %	38,074	
EAM23	Jun 2023	5,504	77.06	79.25	-2.19 -2.76 %	16,426	-9.23 %	18,097	-1.23 %	18,323	0.17 %	18,291	-17.24 %	22,102	
TTBM23	Jun 2023	5,503	1.39	1.37	0.02 1.46 %	13,523	-28.91 %	19,023	8.56 %	17,523	0.26 %	17,477	-10.27 %	19,477	
AAVM23	Jun 2023	4,125	2.78	2.77	0.01 0.36 %	21,248	10.37 %	19,251	4.01 %	18,509	0.00 %	18,509	-9.31 %	20,409	
TUM23	Jun 2023	3,700	15.55	15.96	-0.41 -2.57 %	11,926	-8.30 %	13,006	-0.15 %	13,025	1.73 %	12,804	-1.32 %	12,975	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*24-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	20-Feb-23	24-Feb-23	23-Feb-23	Change	
JASH23	Mar 2023	3,532	204,553	-1.69 %	208,061	0.00 %	208,061	0.24 %	207,561	0.00 %	207,561	2.28	2.32	-0.04-1.72 %	
BLANDU23	Sep 2023	500	174,173	-0.29 %	174,673	0.00 %	174,672	0.29 %	174,171	0.00 %	174,170	0.99	1.02	-0.03-2.94 %	
BLANDM23	Jun 2023	2,520	121,163	-2.01 %	123,643	0.01 %	123,626	-1.98 %	126,126	0.00 %	126,126	1.02	1.03	-0.01-0.97 %	
SIRIH23	Mar 2023	8,940	105,001	-5.67 %	111,314	-16.02 %	132,554	0.50 %	131,888	26.58 %	104,197	1.82	1.84	-0.02-1.09 %	
GUNKULM23	Jun 2023	2,511	79,792	2.57 %	77,793	2.09 %	76,202	3.39 %	73,701	0.67 %	73,208	4.05	4.13	-0.08-1.94 %	
SUPERM23	Jun 2023	12	70,356	0.02 %	70,344	-2.76 %	72,342	0.00 %	72,342	-1.35 %	73,335	0.62	0.63	-0.01-1.59 %	
AAVH23	Mar 2023	7,155	61,528	5.95 %	58,074	24.62 %	46,600	1.28 %	46,011	3.36 %	44,514	2.77	2.75	0.02 0.73 %	
BANPUM23	Jun 2023	3,541	52,414	1.43 %	51,673	5.56 %	48,951	1.70 %	48,133	0.12 %	48,076	10.70	10.79	-0.09-0.83 %	
GUNKULH23	Mar 2023	1,018	50,507	-0.01 %	50,513	-8.12 %	54,976	0.90 %	54,488	4.83 %	51,979	4.10	4.27	-0.17-3.98 %	
BLANDH23	Mar 2023	530	50,365	-1.03 %	50,888	-1.05 %	51,430	0.10 %	51,379	0.01 %	51,375	1.00	1.03	-0.03-2.91 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	15.50	0.60	4.03
STGT	11.30	0.20	1.80
TPIPL	1.73	0.03	1.76
SCB	101.50	1.75	1.75
TASCO	19.80	0.30	1.54
WHA	3.98	0.04	1.02
AMATA	20.30	0.20	1.00
SAWAD	56.25	0.50	0.90
PTT	32.50	0.25	0.78
MINT	34.50	0.25	0.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPALL	61.75	-3.25	-5.00
HMPRO	14.50	-0.50	-3.33
EA	77.00	-2.50	-3.14
BPP	15.60	-0.50	-3.11
WHAUP	3.92	-0.12	-2.97
CRC	44.00	-1.25	-2.76
INTUCH	72.25	-2.00	-2.69
KCE	46.00	-1.25	-2.65
RS	15.20	-0.40	-2.56
ORI	11.80	-0.30	-2.48

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
24/02/2023	91,358	123,996	-32,638	46,378	38,625	7,753	162,865	137,980	24,885	300,601	663,508

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2023	21,776	20,630	1,146	3,773	2,941	832	16,436	18,414	-1,978	41,985	52,564

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2023	0	0	0	17,413	15,718	1,695	29,925	31,620	-1,695	47,338	151,582