

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Feb-23	24-Feb-23	Change	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23
S50H23	Mar 2023	967.50	967.70	-0.2 -0.02 %	540,091	-0.58 %	543,221	1.09 %	537,371	-0.91 %	542,285	1.22 %	535,724
S50J23	Apr 2023	965.10	967.50	-2.4 -0.25 %	289	22.98 %	235	37.43 %	171	11.04 %	154	13.24 %	136
S50K23	May 2023	966.40	972.70	-6.3 -0.65 %	14	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M23	Jun 2023	966.60	966.80	-0.2 -0.02 %	78,217	0.32 %	77,964	12.04 %	69,588	4.62 %	66,513	12.34 %	59,207
S50U23	Sep 2023	964.60	965.10	-0.5 -0.05 %	27,396	1.20 %	27,070	8.20 %	25,019	5.14 %	23,796	6.05 %	22,439
S50Z23	Dec 2023	964.80	965.20	-0.4 -0.04 %	15,134	1.81 %	14,865	3.42 %	14,373	3.31 %	13,912	7.53 %	12,938

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Feb-23	24-Feb-23	Change	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23	(+/-)	21-Feb-23
WHAM23	Jun 2023	16,187	4.00	3.93	0.07 1.78 %	45,878	5.00 %	43,693	14.00 %	38,326	-1.29 %	38,826	6.89 %	36,324
BANPUH23	Mar 2023	15,685	11.30	11.30	0.00 0.00 %	30,071	-9.42 %	33,199	-0.47 %	33,357	20.60 %	27,659	1.96 %	27,126
SIRIH23	Mar 2023	14,277	1.84	1.82	0.02 1.10 %	115,754	10.24 %	105,001	-5.67 %	111,314	-16.02 %	132,554	0.50 %	131,888
SUPERM23	Jun 2023	7,016	0.62	0.62	0.00 0.00 %	63,372	-9.93 %	70,356	0.02 %	70,344	-2.76 %	72,342	0.00 %	72,342
BLANDM23	Jun 2023	6,200	1.03	1.02	0.01 0.98 %	117,363	-3.14 %	121,163	-2.01 %	123,643	0.01 %	123,626	-1.98 %	126,126
BECM23	Jun 2023	5,922	9.60	9.58	0.02 0.21 %	6,349	644.31 %	853	0.00 %	853	0.12 %	852	13.30 %	752
CHGH23	Mar 2023	4,117	3.82	3.81	0.01 0.26 %	5,503	-25.51 %	7,388	-17.94 %	9,003	12.48 %	8,004	71.43 %	4,669
WHAH23	Mar 2023	4,107	4.04	3.99	0.05 1.25 %	35,816	-10.05 %	39,816	-1.68 %	40,498	-1.31 %	41,035	14.02 %	35,990
KTCM23	Jun 2023	4,000	58.52	58.71	-0.19 -0.32 %	18,151	12.38 %	16,151	6.60 %	15,151	0.13 %	15,131	-0.13 %	15,151
CPFH23	Mar 2023	3,132	22.80	22.99	-0.19 -0.83 %	19,104	7.22 %	17,818	-0.66 %	17,936	-0.01 %	17,937	1.12 %	17,738

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	21-Feb-23	27-Feb-23	24-Feb-23	Change
JASH23	Mar 2023	42	204,552	0.00 %	204,553	-1.69 %	208,061	0.00 %	208,061	0.24 %	207,561	2.25	2.28	-0.03 -1.32 %
BLANDU23	Sep 2023	0	174,173	0.00 %	174,173	-0.29 %	174,673	0.00 %	174,672	0.29 %	174,171	1.02	0.99	0.03 3.03 %
BLANDM23	Jun 2023	6,200	117,363	-3.14 %	121,163	-2.01 %	123,643	0.01 %	123,626	-1.98 %	126,126	1.03	1.02	0.01 0.98 %
SIRIH23	Mar 2023	14,277	115,754	10.24 %	105,001	-5.67 %	111,314	-16.02 %	132,554	0.50 %	131,888	1.84	1.82	0.02 1.1 %
GUNKULM23	Jun 2023	1,020	79,809	0.02 %	79,792	2.57 %	77,793	2.09 %	76,202	3.39 %	73,701	4.07	4.05	0.02 0.49 %
SUPERM23	Jun 2023	7,016	63,372	-9.93 %	70,356	0.02 %	70,344	-2.76 %	72,342	0.00 %	72,342	0.62	0.62	0 0 %
AAVH23	Mar 2023	1,576	63,021	2.43 %	61,528	5.95 %	58,074	24.62 %	46,600	1.28 %	46,011	2.81	2.77	0.04 1.44 %
BANPUM23	Jun 2023	1,108	52,621	0.39 %	52,414	1.43 %	51,673	5.56 %	48,951	1.70 %	48,133	10.63	10.70	-0.07 -0.65 %
GUNKULH23	Mar 2023	525	51,007	0.99 %	50,507	-0.01 %	50,513	-8.12 %	54,976	0.90 %	54,488	4.14	4.10	0.04 0.98 %
BLANDH23	Mar 2023	132	50,366	0.00 %	50,365	-1.03 %	50,888	-1.05 %	51,430	0.10 %	51,379	1.03	1.00	0.03 3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	9.75	0.45	4.84
CPN	71.00	1.50	2.16
WHA	4.06	0.08	2.01
BLAND	1.02	0.02	2.00
ERW	5.10	0.10	2.00
RS	15.50	0.30	1.97
SCB	103.50	2.00	1.97
SPRC	11.10	0.20	1.83
SIRI	1.89	0.03	1.61
BCP	34.00	0.50	1.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	14.90	-0.50	-3.25
SAWAD	54.50	-1.75	-3.11
MEGA	46.25	-1.25	-2.63
TVO	28.00	-0.75	-2.61
PSL	15.10	-0.40	-2.58
BDMS	28.50	-0.75	-2.56
M	54.50	-1.25	-2.24
PRM	7.60	-0.15	-1.94
GPSC	66.75	-1.25	-1.84
MBK	16.50	-0.30	-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
27/02/2023	89,204	84,299	4,905	26,798	27,424	-626	91,550	95,829	-4,279	207,552	661,238

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2023	22,741	22,492	249	4,713	5,746	-1,033	18,420	17,636	784	45,874	53,125

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2023	110	0	110	21,100	6,608	14,492	19,881	34,483	-14,602	41,091	165,918