

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Feb-23	27-Feb-23	Change	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23
S50H23	Mar 2023	965.80	967.50	-1.7 -0.18 %	538,469	-0.30 %	540,091	-0.58 %	543,221	1.09 %	537,371	-0.91 %	542,285
S50J23	Apr 2023	965.50	965.10	0.4 0.04 %	269	-6.92 %	289	22.98 %	235	37.43 %	171	11.04 %	154
S50K23	May 2023	964.40	966.40	-2 -0.21 %	43	##### %	14	0.00 %	0	0.00 %	0	0.00 %	0
S50M23	Jun 2023	964.80	966.60	-1.8 -0.19 %	82,606	5.61 %	78,217	0.32 %	77,964	12.04 %	69,588	4.62 %	66,513
S50U23	Sep 2023	962.50	964.60	-2.1 -0.22 %	27,802	1.48 %	27,396	1.20 %	27,070	8.20 %	25,019	5.14 %	23,796
S50Z23	Dec 2023	962.80	964.80	-2 -0.21 %	15,640	3.34 %	15,134	1.81 %	14,865	3.42 %	14,373	3.31 %	13,912

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Feb-23	27-Feb-23	Change	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23	(+/-)	22-Feb-23
BANPUH23	Mar 2023	12,340	10.95	11.30	-0.35 -3.10 %	20,537	-31.70 %	30,071	-9.42 %	33,199	-0.47 %	33,357	20.60 %	27,659
SIRIH23	Mar 2023	11,597	1.83	1.84	-0.01 -0.54 %	121,827	5.25 %	115,754	10.24 %	105,001	-5.67 %	111,314	-16.02 %	132,554
WHAM23	Jun 2023	11,006	3.91	4.00	-0.09 -2.25 %	48,884	6.55 %	45,878	5.00 %	43,693	14.00 %	38,326	-1.29 %	38,826
JASM23	Jun 2023	10,021	2.24	2.26	-0.02 -0.88 %	19,465	-20.41 %	24,456	0.00 %	24,456	0.00 %	24,456	0.00 %	24,456
GUNKULH23	Mar 2023	9,543	4.22	4.14	0.08 1.93 %	58,509	14.71 %	51,007	0.99 %	50,507	-0.01 %	50,513	-8.12 %	54,976
AAVM23	Jun 2023	8,264	2.91	2.83	0.08 2.83 %	26,016	14.31 %	22,759	7.11 %	21,248	10.37 %	19,251	4.01 %	18,509
SIRIM23	Jun 2023	7,540	1.83	1.85	-0.02 -1.08 %	23,626	-18.86 %	29,119	-4.89 %	30,617	-3.16 %	31,616	-11.01 %	35,526
JASH23	Mar 2023	6,515	2.32	2.25	0.07 3.11 %	201,552	-1.47 %	204,552	0.00 %	204,553	-1.69 %	208,061	0.00 %	208,061
BANPUM23	Jun 2023	6,235	10.35	10.63	-0.28 -2.63 %	48,247	-8.31 %	52,621	0.39 %	52,414	1.43 %	51,673	5.56 %	48,951
BEMH23	Mar 2023	5,492	9.15	9.09	0.06 0.66 %	14,340	-8.59 %	15,687	3.44 %	15,165	0.01 %	15,164	6.99 %	14,173

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	22-Feb-23	28-Feb-23	27-Feb-23	Change
JASH23	Mar 2023	6,515	201,552	-1.47 %	204,552	0.00 %	204,553	-1.69 %	208,061	0.00 %	208,061	2.32	2.25	0.07 3.11 %
BLANDU23	Sep 2023	0	174,173	0.00 %	174,173	0.00 %	174,173	-0.29 %	174,673	0.00 %	174,672	1.01	1.02	-0.01 -0.98 %
SIRIH23	Mar 2023	11,597	121,827	5.25 %	115,754	10.24 %	105,001	-5.67 %	111,314	-16.02 %	132,554	1.83	1.84	-0.01 -0.54 %
BLANDM23	Jun 2023	1,500	118,863	1.28 %	117,363	-3.14 %	121,163	-2.01 %	123,643	0.01 %	123,626	1.02	1.03	-0.01 -0.97 %
GUNKULM23	Jun 2023	3,534	82,300	3.12 %	79,809	0.02 %	79,792	2.57 %	77,793	2.09 %	76,202	4.15	4.07	0.08 1.97 %
SUPERM23	Jun 2023	16	63,388	0.03 %	63,372	-9.93 %	70,356	0.02 %	70,344	-2.76 %	72,342	0.62	0.62	0 0 %
AAVH23	Mar 2023	3,389	60,189	-4.49 %	63,021	2.43 %	61,528	5.95 %	58,074	24.62 %	46,600	2.89	2.81	0.08 2.85 %
GUNKULH23	Mar 2023	9,543	58,509	14.71 %	51,007	0.99 %	50,507	-0.01 %	50,513	-8.12 %	54,976	4.22	4.14	0.08 1.93 %
BLANDH23	Mar 2023	1,002	50,367	0.00 %	50,366	0.00 %	50,365	-1.03 %	50,888	-1.05 %	51,430	1.02	1.03	-0.01 -0.97 %
WHAM23	Jun 2023	11,006	48,884	6.55 %	45,878	5.00 %	43,693	14.00 %	38,326	-1.29 %	38,826	3.91	4.00	-0.09 -2.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	13.50	0.50	3.85
HANA	57.75	2.00	3.59
AAV	2.86	0.08	2.88
QH	2.40	0.06	2.56
TPIPP	3.46	0.08	2.37
BEM	9.25	0.20	2.21
EGCO	171.00	3.50	2.09
PLANB	9.80	0.20	2.08
BGRIM	39.00	0.75	1.96
GPSC	68.00	1.25	1.87

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	32.25	-1.75	-5.15
BCH	19.90	-0.80	-3.86
TQM	38.50	-1.50	-3.75
WHA	3.94	-0.12	-2.96
BANPU	10.90	-0.30	-2.68
DELTA	912.00	-24.00	-2.56
TOP	50.50	-1.25	-2.42
COM7	30.50	-0.75	-2.40
MAJOR	17.10	-0.40	-2.29
BEAUTY	1.30	-0.03	-2.26

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
28/02/2023	91,453	98,140	-6,687	36,435	33,247	3,188	97,793	94,294	3,499	225,681	664,829

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2023	18,782	16,128	2,654	4,892	3,932	960	12,304	15,918	-3,614	35,978	55,398

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2023	78	121	-43	14,402	20,381	-5,979	43,394	37,372	6,022	57,874	163,176