

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Mar-23	28-Feb-23	Change	01-Mar-23	(+/-)	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23
S50H23	Mar 2023	961.40	965.80	-4.4 -0.46 %	531,043	-1.38 %	538,469	-0.30 %	540,091	-0.58 %	543,221	1.09 %	537,371
S50J23	Apr 2023	961.00	965.50	-4.5 -0.47 %	281	4.46 %	269	-6.92 %	289	22.98 %	235	37.43 %	171
S50K23	May 2023	959.80	964.40	-4.6 -0.48 %	83	93.02 %	43	##### %	14	0.00 %	0	0.00 %	0
S50M23	Jun 2023	960.60	964.80	-4.2 -0.44 %	85,568	3.59 %	82,606	5.61 %	78,217	0.32 %	77,964	12.04 %	69,588
S50U23	Sep 2023	959.30	962.50	-3.2 -0.33 %	28,221	1.51 %	27,802	1.48 %	27,396	1.20 %	27,070	8.20 %	25,019
S50Z23	Dec 2023	959.50	962.80	-3.3 -0.34 %	15,821	1.16 %	15,640	3.34 %	15,134	1.81 %	14,865	3.42 %	14,373

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Mar-23	28-Feb-23	Change	01-Mar-23	(+/-)	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	(+/-)	23-Feb-23
JASH23	Mar 2023	44,614	2.06	2.32	-0.26##### %	174,052	-13.64 %	201,552	-1.47 %	204,552	0.00 %	204,553	-1.69 %	208,061
PTTH23	Mar 2023	31,915	31.45	31.43	0.02 0.06 %	36,812	347.89 %	8,219	-3.74 %	8,538	-1.67 %	8,683	0.14 %	8,671
SIRIH23	Mar 2023	30,102	1.83	1.83	0.00 0.00 %	118,363	-2.84 %	121,827	5.25 %	115,754	10.24 %	105,001	-5.67 %	111,314
SIRIM23	Jun 2023	19,001	1.84	1.83	0.01 0.55 %	14,626	-38.09 %	23,626	-18.86 %	29,119	-4.89 %	30,617	-3.16 %	31,616
AAVH23	Mar 2023	18,828	2.78	2.89	-0.11 -3.81 %	41,947	-30.31 %	60,189	-4.49 %	63,021	2.43 %	61,528	5.95 %	58,074
SUPERM23	Jun 2023	18,304	0.56	0.62	-0.06 -9.68 %	54,545	-13.95 %	63,388	0.03 %	63,372	-9.93 %	70,356	0.02 %	70,344
WHAH23	Mar 2023	11,687	3.98	3.97	0.01 0.25 %	28,826	-20.60 %	36,305	1.37 %	35,816	-10.05 %	39,816	-1.68 %	40,498
WHAM23	Jun 2023	7,520	3.92	3.91	0.01 0.26 %	55,403	13.34 %	48,884	6.55 %	45,878	5.00 %	43,693	14.00 %	38,326
GUNKULH23	Mar 2023	5,047	4.14	4.22	-0.08 -1.90 %	59,531	1.75 %	58,509	14.71 %	51,007	0.99 %	50,507	-0.01 %	50,513
BEMM23	Jun 2023	4,516	9.35	9.16	0.19 2.07 %	18,263	10.97 %	16,458	6.47 %	15,458	0.01 %	15,457	0.00 %	15,457

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*01-Mar-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	23-Feb-23	01-Mar-23	28-Feb-23	Change
BLANDU23	Sep 2023	1	174,174	0.00 %	174,173	0.00 %	174,173	0.00 %	174,173	-0.29 %	174,673	1.01	1.01	0 0 %
JASH23	Mar 2023	44,614	174,052	-13.64 %	201,552	-1.47 %	204,552	0.00 %	204,553	-1.69 %	208,061	2.06	2.32	-0.26##### %
BLANDM23	Jun 2023	1,201	120,064	1.01 %	118,863	1.28 %	117,363	-3.14 %	121,163	-2.01 %	123,643	1.02	1.02	0 0 %
SIRIH23	Mar 2023	30,102	118,363	-2.84 %	121,827	5.25 %	115,754	10.24 %	105,001	-5.67 %	111,314	1.83	1.83	0 0 %
GUNKULM23	Jun 2023	1,021	81,304	-1.21 %	82,300	3.12 %	79,809	0.02 %	79,792	2.57 %	77,793	4.13	4.15	-0.02-0.48 %
GUNKULH23	Mar 2023	5,047	59,531	1.75 %	58,509	14.71 %	51,007	0.99 %	50,507	-0.01 %	50,513	4.14	4.22	-0.08 -1.9 %
WHAM23	Jun 2023	7,520	55,403	13.34 %	48,884	6.55 %	45,878	5.00 %	43,693	14.00 %	38,326	3.92	3.91	0.01 0.26 %
SUPERM23	Jun 2023	18,304	54,545	-13.95 %	63,388	0.03 %	63,372	-9.93 %	70,356	0.02 %	70,344	0.56	0.62	-0.06-9.68 %
BLANDH23	Mar 2023	1,478	49,457	-1.81 %	50,367	0.00 %	50,366	0.00 %	50,365	-1.03 %	50,888	1.02	1.02	0 0 %
BANPUM23	Jun 2023	314	48,352	0.22 %	48,247	-8.31 %	52,621	0.39 %	52,414	1.43 %	51,673	10.28	10.35	-0.07-0.68 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	986.00	74.00	8.11
HANA	59.75	2.00	3.46
PSL	15.40	0.50	3.36
KCE	47.50	1.00	2.15
AMATA	20.30	0.40	2.01
SAWAD	55.00	1.00	1.85
PTTEP	152.50	2.50	1.67
TOP	51.25	0.75	1.49
BEM	9.35	0.10	1.08
BLAND	1.01	0.01	1.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.06	-0.16	-7.21
TQM	36.00	-2.50	-6.49
EGCO	161.00	-10.00	-5.85
SUPER	0.55	-0.03	-5.17
CKP	4.10	-0.14	-3.30
RATCH	39.50	-1.25	-3.07
PLANB	9.50	-0.30	-3.06
MBK	16.20	-0.50	-2.99
AAV	2.78	-0.08	-2.80
BTS	7.85	-0.20	-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
01/03/2023	82,607	102,910	-20,303	27,802	25,482	2,320	104,047	86,064	17,983	214,456	661,017

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2023	25,461	20,776	4,685	4,357	4,323	34	18,023	22,742	-4,719	47,841	51,405

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2023	22	40	-18	23,236	24,722	-1,486	44,075	42,571	1,504	67,333	160,579