

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		02-Mar-23	01-Mar-23	Change	02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	
S50H23	Mar 2023	962.30	961.40	0.9 0.09 %	545,405	2.70 %	531,043	-1.38 %	538,469	-0.30 %	540,091	-0.58 %	543,221	
S50J23	Apr 2023	961.60	961.00	0.6 0.06 %	260	-7.47 %	281	4.46 %	269	-6.92 %	289	22.98 %	235	
S50K23	May 2023	961.90	959.80	2.1 0.22 %	101	21.69 %	83	93.02 %	43	##### %	14	0.00 %	0	
S50M23	Jun 2023	961.30	960.60	0.7 0.07 %	87,719	2.51 %	85,568	3.59 %	82,606	5.61 %	78,217	0.32 %	77,964	
S50U23	Sep 2023	959.60	959.30	0.3 0.03 %	28,398	0.63 %	28,221	1.51 %	27,802	1.48 %	27,396	1.20 %	27,070	
S50Z23	Dec 2023	959.60	959.50	0.1 0.01 %	15,883	0.39 %	15,821	1.16 %	15,640	3.34 %	15,134	1.81 %	14,865	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Mar-23	01-Mar-23	Change	02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23
SIRIH23	Mar 2023	24,118	1.81	1.83	-0.02 -1.09 %	101,277	-14.44 %	118,363	-2.84 %	121,827	5.25 %	115,754	10.24 %	105,001
AAVM23	Jun 2023	13,887	2.81	2.79	0.02 0.72 %	36,965	47.37 %	25,083	-3.59 %	26,016	14.31 %	22,759	7.11 %	21,248
GUNKULH23	Mar 2023	13,025	3.97	4.14	-0.17 -4.11 %	49,208	-17.34 %	59,531	1.75 %	58,509	14.71 %	51,007	0.99 %	50,507
BANPUH23	Mar 2023	10,877	10.94	10.83	0.11 1.02 %	29,987	48.94 %	20,134	-1.96 %	20,537	-31.70 %	30,071	-9.42 %	33,199
TUH23	Mar 2023	9,456	15.64	15.50	0.14 0.90 %	18,486	37.61 %	13,434	-18.19 %	16,421	-3.01 %	16,931	0.05 %	16,923
BANPUU23	Sep 2023	9,020	10.19	10.14	0.05 0.49 %	34,857	-20.50 %	43,845	-6.40 %	46,843	2.66 %	45,630	0.16 %	45,557
JASH23	Mar 2023	8,117	2.08	2.06	0.02 0.97 %	165,999	-4.63 %	174,052	-13.64 %	201,552	-1.47 %	204,552	0.00 %	204,553
AAVZ23	Dec 2023	8,000	2.85	2.82	0.03 1.06 %	4,503	-63.98 %	12,503	0.00 %	12,503	0.00 %	12,503	0.00 %	12,503
WHAH23	Mar 2023	7,797	3.96	3.98	-0.02 -0.50 %	26,894	-6.70 %	28,826	-20.60 %	36,305	1.37 %	35,816	-10.05 %	39,816
WHAM23	Jun 2023	7,738	3.82	3.92	-0.10 -2.55 %	53,010	-4.32 %	55,403	13.34 %	48,884	6.55 %	45,878	5.00 %	43,693

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23	(+/-)	27-Feb-23	(+/-)	24-Feb-23	02-Mar-23	01-Mar-23	Change
BLANDU23	Sep 2023	1	174,175	0.00 %	174,174	0.00 %	174,173	0.00 %	174,173	0.00 %	174,173	1.01	1.01	0 0 %
JASH23	Mar 2023	8,117	165,999	-4.63 %	174,052	-13.64 %	201,552	-1.47 %	204,552	0.00 %	204,553	2.08	2.06	0.02 0.97 %
BLANDM23	Jun 2023	1	120,065	0.00 %	120,064	1.01 %	118,863	1.28 %	117,363	-3.14 %	121,163	1.02	1.02	0 0 %
SIRIH23	Mar 2023	24,118	101,277	-14.44 %	118,363	-2.84 %	121,827	5.25 %	115,754	10.24 %	105,001	1.81	1.83	-0.02 -1.09 %
GUNKULM23	Jun 2023	5,138	79,427	-2.31 %	81,304	-1.21 %	82,300	3.12 %	79,809	0.02 %	79,792	3.95	4.13	-0.18 -4.36 %
WHAM23	Jun 2023	7,738	53,010	-4.32 %	55,403	13.34 %	48,884	6.55 %	45,878	5.00 %	43,693	3.82	3.92	-0.1 -2.55 %
SUPERM23	Jun 2023	3,020	51,565	-5.46 %	54,545	-13.95 %	63,388	0.03 %	63,372	-9.93 %	70,356	0.56	0.56	0 0 %
GUNKULH23	Mar 2023	13,025	49,208	-17.34 %	59,531	1.75 %	58,509	14.71 %	51,007	0.99 %	50,507	3.97	4.14	-0.17 -4.11 %
BANPUM23	Jun 2023	1,740	47,688	-1.37 %	48,352	0.22 %	48,247	-8.31 %	52,621	0.39 %	52,414	10.32	10.28	0.04 0.39 %
BLANDH23	Mar 2023	6,151	43,560	-11.92 %	49,457	-1.81 %	50,367	0.00 %	50,366	0.00 %	50,365	1.02	1.02	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	18.80	0.60	3.30
BCP	33.50	1.00	3.08
TOP	52.75	1.50	2.93
SCC	330.00	9.00	2.80
PTTGC	48.25	1.25	2.66
SCGP	53.00	1.25	2.42
ESSO	9.10	0.20	2.25
MAJOR	17.30	0.30	1.76
AWC	5.90	0.10	1.72
CPALL	62.00	1.00	1.64
PTTEP	155.00	2.50	1.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.20	-1.40	-8.97
ITD	1.65	-0.16	-8.84
TASCO	18.30	-1.20	-6.15
GUNKUL	3.92	-0.20	-4.85
PLANB	9.05	-0.45	-4.74
HANA	57.00	-2.75	-4.60
BGRIM	36.50	-1.75	-4.58
CBG	97.25	-4.25	-4.19
SAWAD	53.00	-2.00	-3.64
MTC	33.50	-1.25	-3.60

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
02/03/2023	133,257	130,137	3,120	37,240	36,364	876	118,077	122,073	-3,996	288,574	677,766

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2023	17,500	17,662	-162	5,750	5,371	379	16,008	16,225	-217	39,258	50,151

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2023	170	202	-32	14,224	21,456	-7,232	45,835	38,571	7,264	60,229	161,004