

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		13-Feb-23	10-Feb-23	Change	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23	(+/-)	08-Feb-23	(+/-)	07-Feb-23	
S50G23	Feb 2023	990.40	987.70	2.7 0.27 %	122	3.39 %	118	3.51 %	114	-0.87 %	115	2.68 %	112	
S50H23	Mar 2023	984.50	982.70	1.8 0.18 %	551,584	-4.12 %	575,284	-1.28 %	582,716	0.65 %	578,940	2.20 %	566,462	
S50J23	Apr 2023	984.40	983.00	1.4 0.14 %	151	2.03 %	148	29.82 %	114	7.55 %	106	76.67 %	60	
S50M23	Jun 2023	983.30	981.90	1.4 0.14 %	58,144	1.16 %	57,478	6.71 %	53,863	4.17 %	51,707	11.93 %	46,195	
S50U23	Sep 2023	980.20	978.30	1.9 0.19 %	23,755	-0.67 %	23,915	1.18 %	23,636	2.25 %	23,115	4.61 %	22,096	
S50Z23	Dec 2023	979.90	978.20	1.7 0.17 %	13,460	4.77 %	12,847	1.73 %	12,628	4.06 %	12,135	9.38 %	11,094	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Feb-23	10-Feb-23	Change	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23	(+/-)	08-Feb-23	(+/-)	07-Feb-23
GUNKULH23	Mar 2023	85,718	4.79	4.98	-0.19 -3.82%	173,167	-2.55 %	177,698	0.29%	177,190	-0.96 %	178,911	-4.01 %	186,388
SIRIH23	Mar 2023	10,113	1.83	1.81	0.02 1.10%	120,178	2.21 %	117,584	-0.43 %	118,094	-0.55 %	118,749	-0.44 %	119,271
GULFH23	Mar 2023	4,460	54.19	53.33	0.86 1.61%	16,674	-2.64 %	17,126	-1.15 %	17,325	-0.61 %	17,431	1.76 %	17,129
GUNKULM23	Jun 2023	4,011	4.77	4.87	-0.10 -2.05%	38,858	-4.87 %	40,847	0.00%	40,847	2.51 %	39,845	-1.16 %	40,313
PTTEPH23	Mar 2023	3,545	160.00	159.50	0.50 0.31%	5,564	79.66 %	3,097	-2.52 %	3,177	10.12 %	2,885	0.21 %	2,879
WHAM23	Jun 2023	3,005	3.86	3.92	-0.06 -1.53%	30,005	-3.21 %	31,000	10.74 %	27,994	-20.02 %	35,001	-10.26 %	39,004
SIRIM23	Jun 2023	2,562	1.82	1.84	-0.02 -1.09%	21,969	2.38 %	21,459	-0.01 %	21,461	-71.35 %	74,920	-28.58 %	104,899
TTBM23	Jun 2023	2,555	1.40	1.39	0.01 0.72%	11,872	-17.09 %	14,319	1.09 %	14,164	4.16 %	13,598	4.29 %	13,039
BANPUH23	Mar 2023	2,510	11.22	11.10	0.12 1.08%	20,712	-9.44 %	22,872	-17.34 %	27,671	-1.71 %	28,151	0.51 %	28,008
JMTH23	Mar 2023	2,435	49.40	50.65	-1.25 -2.47%	3,896	-23.22 %	5,074	-1.61 %	5,157	2.61 %	5,026	-1.10 %	5,082

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*13-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	07-Feb-23	13-Feb-23	10-Feb-23	Change	
JASH23	Mar 2023	5	213,575	0.00 %	213,579	0.00 %	213,581	-0.55 %	214,757	0.70 %	213,258	2.29	2.29	0	0 %
BLANDU23	Sep 2023	0	174,166	0.00 %	174,166	-0.29 %	174,666	0.00 %	174,665	20.74 %	144,665	1.05	1.07	-0.02	-1.87 %
GUNKULH23	Mar 2023	85,718	173,167	-2.55 %	177,698	0.29 %	177,190	-0.96 %	178,911	-4.01 %	186,388	4.79	4.98	-0.19	-3.82 %
BLANDM23	Jun 2023	500	126,109	0.40 %	125,609	-0.32 %	126,009	0.00 %	126,009	4.13 %	121,009	1.06	1.06	0	0 %
SIRIH23	Mar 2023	10,113	120,178	2.21 %	117,584	-0.43 %	118,094	-0.55 %	118,749	-0.44 %	119,271	1.83	1.81	0.02	1.1 %
SUPERM23	Jun 2023	1	74,300	0.00 %	74,299	0.01 %	74,295	-2.62 %	76,290	0.03 %	76,264	0.65	0.64	0.01	1.56 %
TRUEH23	Mar 2023	882	55,499	0.69 %	55,116	-1.78 %	56,114	-2.61 %	57,615	-0.03 %	57,631	4.95	4.86	0.09	1.85 %
TTBH23	Mar 2023	596	54,046	-0.82 %	54,494	6.19 %	51,319	-1.71 %	52,210	0.44 %	51,981	1.41	1.41	0	0 %
BLANDH23	Mar 2023	2	53,053	0.00 %	53,052	-0.93 %	53,552	0.00 %	53,552	-35.91 %	83,553	1.06	1.06	0	0 %
AAVH23	Mar 2023	94	52,413	0.13 %	52,347	0.03 %	52,331	0.13 %	52,263	-1.03 %	52,805	3.04	3.04	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	17.20	0.90	5.52
GPSC	72.00	3.50	5.11
MTC	37.50	1.25	3.45
EPG	8.80	0.25	2.92
SAMART	5.50	0.15	2.80
SAWAD	57.00	1.50	2.70
KTC	58.75	1.50	2.62
TOP	57.50	1.25	2.22
ADVANC	210.00	4.00	1.94
BGRIM	40.75	0.75	1.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	10.60	-0.80	-7.02
KEX	16.40	-1.20	-6.82
PSL	15.30	-1.10	-6.71
RS	16.80	-1.10	-6.15
GLOBAL	19.50	-1.10	-5.34
GUNKUL	4.76	-0.16	-3.25
TTA	7.70	-0.25	-3.14
BJC	37.75	-1.00	-2.58
JMT	49.50	-1.00	-1.98
CKP	4.58	-0.08	-1.72

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
13/02/2023	84,713	62,540	22,173	32,890	35,171	-2,281	79,840	99,732	-19,892	197,443	647,216

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/02/2023	18,954	19,608	-654	1,464	1,407	57	14,931	14,334	597	35,349	47,033

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/02/2023	201	201	0	16,546	8,337	8,209	15,769	23,978	-8,209	32,516	197,663