

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Feb-23	13-Feb-23	Change	14-Feb-23	(+/-)	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23	(+/-)	08-Feb-23
S50G23	Feb 2023	987.50	990.40	-2.9 -0.29 %	130	6.56 %	122	3.39%	118	3.51%	114	-0.87 %	115
S50H23	Mar 2023	984.30	984.50	-0.2 -0.02 %	542,180	-1.70 %	551,584	-4.12 %	575,284	-1.28%	582,716	0.65 %	578,940
S50J23	Apr 2023	983.20	984.40	-1.2 -0.12 %	147	-2.65 %	151	2.03%	148	29.82%	114	7.55 %	106
S50M23	Jun 2023	982.80	983.30	-0.5 -0.05 %	58,306	0.28 %	58,144	1.16 %	57,478	6.71%	53,863	4.17 %	51,707
S50U23	Sep 2023	980.60	980.20	0.4 0.04 %	24,692	3.94 %	23,755	-0.67 %	23,915	1.18%	23,636	2.25 %	23,115
S50Z23	Dec 2023	980.40	979.90	0.5 0.05 %	13,171	-2.15 %	13,460	4.77 %	12,847	1.73%	12,628	4.06 %	12,135

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Feb-23	13-Feb-23	Change	14-Feb-23	(+/-)	13-Feb-23	(+/-)	10-Feb-23	(+/-)	09-Feb-23	(+/-)	08-Feb-23
GUNKULH23	Mar 2023	201,279	4.25	4.79	-0.54#####%	51,619	-70.19 %	173,167	-2.55%	177,698	0.29 %	177,190	-0.96 %	178,911
GUNKULM23	Jun 2023	54,893	4.18	4.77	-0.59#####%	78,960	103.20 %	38,858	-4.87%	40,847	0.00 %	40,847	2.51 %	39,845
IRPCH23	Mar 2023	27,155	3.14	3.11	0.03 0.96%	19,572	-14.58 %	22,913	0.07%	22,896	6.07 %	21,585	-2.35 %	22,104
GUNKULU23	Sep 2023	23,561	4.15	4.74	-0.59#####%	7,592	-70.85 %	26,045	-1.81%	26,526	0.00 %	26,526	0.00 %	26,526
TRUEH23	Mar 2023	14,978	5.00	4.95	0.05 1.01%	62,858	13.26 %	55,499	0.69%	55,116	-1.78 %	56,114	-2.61 %	57,615
VGIH23	Mar 2023	12,318	4.70	4.90	-0.20 -4.08%	6,857	-49.29 %	13,522	0.08%	13,511	-3.68 %	14,027	-0.10 %	14,041
JASH23	Mar 2023	8,012	2.25	2.29	-0.04 -1.75%	209,576	-1.87 %	213,575	0.00%	213,579	0.00 %	213,581	-0.55 %	214,757
TTBH23	Mar 2023	5,951	1.40	1.41	-0.01 -0.71%	48,347	-10.54 %	54,046	-0.82%	54,494	6.19 %	51,319	-1.71 %	52,210
SIRIH23	Mar 2023	4,985	1.79	1.83	-0.04 -2.19%	118,793	-1.15 %	120,178	2.21%	117,584	-0.43 %	118,094	-0.55 %	118,749
WHAH23	Mar 2023	4,630	3.89	3.87	0.02 0.52%	36,993	0.09 %	36,960	2.79%	35,957	-1.36 %	36,452	-19.16 %	45,092

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*14-Feb-23	(+/-)	#####	(+/-)	#####	(+/-)	#####	(+/-)	08-Feb-23	14-Feb-23	13-Feb-23	Change	
JASH23	Mar 2023	8,012	209,576	-1.87 %	213,575	0.00 %	213,579	0.00 %	213,581	-0.55 %	214,757	2.25	2.29	-0.04-1.75 %	
BLANDU23	Sep 2023	1	174,167	0.00 %	174,166	0.00 %	174,166	-0.29 %	174,666	0.00 %	174,665	1.06	1.05	0.01 0.95 %	
BLANDM23	Jun 2023	1	126,110	0.00 %	126,109	0.40 %	125,609	-0.32 %	126,009	0.00 %	126,009	1.06	1.06	0 0 %	
SIRIH23	Mar 2023	4,985	118,793	-1.15 %	120,178	2.21 %	117,584	-0.43 %	118,094	-0.55 %	118,749	1.79	1.83	-0.04-2.19 %	
GUNKULM23	Jun 2023	54,893	78,960	#####%	38,858	-4.87 %	40,847	0.00 %	40,847	2.51 %	39,845	4.18	4.77	-0.59#####%	
SUPERM23	Jun 2023	1,010	73,310	-1.33 %	74,300	0.00 %	74,299	0.01 %	74,295	-2.62 %	76,290	0.65	0.65	0 0 %	
TRUEH23	Mar 2023	14,978	62,858	13.26 %	55,499	0.69 %	55,116	-1.78 %	56,114	-2.61 %	57,615	5.00	4.95	0.05 1.01 %	
AAVH23	Mar 2023	1,250	52,624	0.40 %	52,413	0.13 %	52,347	0.03 %	52,331	0.13 %	52,263	2.99	3.04	-0.05-1.64 %	
GUNKULH23	Mar 2023	201,279	51,619	-70.19 %	173,167	-2.55 %	177,698	0.29 %	177,190	-0.96 %	178,911	4.25	4.79	-0.54#####%	
BLANDH23	Mar 2023	2,314	50,858	-4.14 %	53,053	0.00 %	53,052	-0.93 %	53,552	0.00 %	53,552	1.06	1.06	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHAUP	4.12	0.10	2.49
STA	24.10	0.50	2.12
CHG	3.86	0.08	2.12
BCH	20.90	0.40	1.95
SCC	341.00	6.00	1.79
PTT	32.75	0.50	1.55
DTAC	50.75	0.75	1.50
BA	14.40	0.20	1.41
PRM	7.95	0.10	1.27
CPN	74.00	0.75	1.02

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.22	-0.54	-11.34
KEX	15.50	-0.90	-5.49
THCOM	16.30	-0.90	-5.23
BEAUTY	1.42	-0.05	-3.40
JAS	2.22	-0.06	-2.63
PSL	14.90	-0.40	-2.61
GLOBAL	19.00	-0.50	-2.56
AWC	5.75	-0.15	-2.54
VGI	4.78	-0.12	-2.45
DELTA	880.00	-22.00	-2.44

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
14/02/2023	76,126	68,570	7,556	35,936	34,954	982	94,993	103,531	-8,538	207,055	638,626

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2023	19,881	19,283	598	1,729	1,746	-17	14,413	14,994	-581	36,023	46,727

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2023	150	65	85	7,878	4,156	3,722	11,688	15,495	-3,807	19,716	196,651