

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Mar-23	03-Mar-23	Change	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23
S50H23	Mar 2023	964.90	957.80	7.1 0.74 %	553,110	1.32 %	545,881	0.09 %	545,405	2.70 %	531,043	-1.38 %	538,469
S50J23	Apr 2023	964.10	956.50	7.6 0.79 %	255	-7.27 %	275	5.77 %	260	-7.47 %	281	4.46 %	269
S50K23	May 2023	963.00	956.50	6.5 0.68 %	148	0.68 %	147	45.54 %	101	21.69 %	83	93.02 %	43
S50M23	Jun 2023	963.30	956.90	6.4 0.67 %	91,459	-2.80 %	94,092	7.27 %	87,719	2.51 %	85,568	3.59 %	82,606
S50U23	Sep 2023	962.00	955.40	6.6 0.69 %	29,219	0.78 %	28,992	2.09 %	28,398	0.63 %	28,221	1.51 %	27,802
S50Z23	Dec 2023	962.00	955.30	6.7 0.7 %	16,390	1.00 %	16,227	2.17 %	15,883	0.39 %	15,821	1.16 %	15,640

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Mar-23	03-Mar-23	Change	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23
TRUEM23	Jun 2023	23,709	8.45	8.70	-0.25 -2.87 %	14,212	2,708.70 %	506	0.00 %	0	0.00 %	0	0.00 %	0
SIRIM23	Jun 2023	20,502	1.81	1.77	0.04 2.26 %	35,140	124.71 %	15,638	3.38 %	15,126	3.42 %	14,626	-38.09 %	23,626
TRUEEH23X	Mar 2023	16,210	8.39	8.60	-0.21 -2.44 %	40,767	-23.78 %	53,488	-15.32 %	63,163	0.00 %	63,163	0.00 %	63,163
SIRIH23	Mar 2023	6,232	1.82	1.80	0.02 1.11 %	96,717	-4.72 %	101,511	0.23 %	101,277	-14.44 %	118,363	-2.84 %	121,827
GUNKULM23	Jun 2023	6,053	4.03	3.96	0.07 1.77 %	82,991	7.85 %	76,950	-3.12 %	79,427	-2.31 %	81,304	-1.21 %	82,300
SUPERM23	Jun 2023	6,031	0.58	0.58	0.00 0.00 %	46,587	-9.66 %	51,567	0.00 %	51,565	-5.46 %	54,545	-13.95 %	63,388
KTCM23	Jun 2023	5,341	56.76	56.48	0.28 0.50 %	20,625	13.80 %	18,124	-0.09 %	18,141	0.11 %	18,121	-0.17 %	18,151
WHAM23	Jun 2023	4,021	3.94	3.88	0.06 1.55 %	58,356	1.61 %	57,434	8.35 %	53,010	-4.32 %	55,403	13.34 %	48,884
AAVM23	Jun 2023	3,612	2.89	2.83	0.06 2.12 %	40,335	6.92 %	37,724	2.05 %	36,965	47.37 %	25,083	-3.59 %	26,016
IRPCM23	Jun 2023	3,508	2.95	2.92	0.03 1.03 %	35,766	10.85 %	32,264	-1.58 %	32,781	1.55 %	32,281	0.01 %	32,278

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	(+/-)	01-Mar-23	(+/-)	28-Feb-23	07-Mar-23	03-Mar-23	Change
JASH23	Mar 2023	5	165,994	0.00 %	165,998	0.00 %	165,999	-4.63 %	174,052	-13.64 %	201,552	2.13	2.17	-0.04 -1.84 %
BLANDM23	Jun 2023	2	120,068	0.00 %	120,066	0.00 %	120,065	0.00 %	120,064	1.01 %	118,863	1.02	1.01	0.01 0.99 %
SIRIH23	Mar 2023	6,232	96,717	-4.72 %	101,511	0.23 %	101,277	-14.44 %	118,363	-2.84 %	121,827	1.82	1.80	0.02 1.11 %
GUNKULM23	Jun 2023	6,053	82,991	7.85 %	76,950	-3.12 %	79,427	-2.31 %	81,304	-1.21 %	82,300	4.03	3.96	0.07 1.77 %
WHAM23	Jun 2023	4,021	58,356	1.61 %	57,434	8.35 %	53,010	-4.32 %	55,403	13.34 %	48,884	3.94	3.88	0.06 1.55 %
BANPUM23	Jun 2023	1,042	48,824	1.53 %	48,088	0.84 %	47,688	-1.37 %	48,352	0.22 %	48,247	10.32	10.46	-0.14 -1.34 %
GUNKULH23	Mar 2023	533	48,325	0.01 %	48,322	-1.80 %	49,208	-17.34 %	59,531	1.75 %	58,509	4.04	3.97	0.07 1.76 %
SUPERM23	Jun 2023	6,031	46,587	-9.66 %	51,567	0.00 %	51,565	-5.46 %	54,545	-13.95 %	63,388	0.58	0.58	0 0 %
BLANDH23	Mar 2023	170	43,643	0.06 %	43,615	0.13 %	43,560	-11.92 %	49,457	-1.81 %	50,367	1.01	1.01	0 0 %
ITDH23	Mar 2023	36	41,627	0.00 %	41,625	-2.15 %	42,541	-4.83 %	44,701	0.11 %	44,652	1.63	1.59	0.04 2.52 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	33.00	2.00	6.45
THCOM	15.00	0.70	4.90
WHAUP	3.96	0.16	4.21
CKP	4.14	0.16	4.02
COM7	31.50	1.00	3.28
KCE	48.50	1.50	3.19
SAWAD	53.75	1.50	2.87
EA	76.00	2.00	2.70
TASCO	19.30	0.50	2.66
ORI	11.90	0.30	2.59

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	23.60	-0.70	-2.88
TRUE	8.40	-0.20	-2.33
S	1.89	-0.04	-2.07
ICHI	12.20	-0.20	-1.61
TOP	52.50	-0.75	-1.41
IVL	36.75	-0.50	-1.34
AOT	69.75	-0.75	-1.06
BANPU	10.80	-0.10	-0.92
QH	2.38	-0.02	-0.83
TU	15.50	-0.10	-0.64

## 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
07/03/2023	135,537	114,867	20,670	39,349	39,427	-78	96,776	117,368	-20,592	271,662	690,581

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2023	14,880	14,634	246	1,929	2,507	-578	14,271	13,939	332	31,080	45,993

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2023	0	0	0	8,491	10,914	-2,423	25,761	23,338	2,423	34,252	157,885