

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Mar-23	07-Mar-23	Change	08-Mar-23 (+/-)	07-Mar-23 (+/-)	03-Mar-23 (+/-)	02-Mar-23 (+/-)	01-Mar-23				
S50H23	Mar 2023	959.60	964.90	-5.3 -0.55 %	536,780	-2.95 %	553,110	1.32 %	545,881	0.09 %	545,405	2.70 %	531,043
S50J23	Apr 2023	957.90	964.10	-6.2 -0.64 %	277	8.63 %	255	-7.27 %	275	5.77 %	260	-7.47 %	281
S50K23	May 2023	959.10	963.00	-3.9 -0.4 %	125	##### %	148	0.68 %	147	45.54 %	101	21.69 %	83
S50M23	Jun 2023	957.90	963.30	-5.4 -0.56 %	99,665	8.97 %	91,459	-2.80 %	94,092	7.27 %	87,719	2.51 %	85,568
S50U23	Sep 2023	956.70	962.00	-5.3 -0.55 %	29,822	2.06 %	29,219	0.78 %	28,992	2.09 %	28,398	0.63 %	28,221
S50Z23	Dec 2023	956.90	962.00	-5.1 -0.53 %	16,707	1.93 %	16,390	1.00 %	16,227	2.17 %	15,883	0.39 %	15,821

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Mar-23	07-Mar-23	Change	08-Mar-23 (+/-)	07-Mar-23 (+/-)	03-Mar-23 (+/-)	02-Mar-23 (+/-)	01-Mar-23				
WHAM23	Jun 2023	11,630	3.95	3.94	0.01 0.25 %	52,460	-10.10 %	58,356	1.61 %	57,434	8.35 %	53,010	-4.32 %	55,403
TRUEU23	Sep 2023	7,000	8.54	8.41	0.13 1.55 %	9,503	279.66 %	2,503	0.00 %	0	0.00 %	0	0.00 %	0
SIRIH23	Mar 2023	6,789	1.82	1.82	0.00 0.00 %	100,976	4.40 %	96,717	-4.72 %	101,511	0.23 %	101,277	-14.44 %	118,363
BANPUM23	Jun 2023	6,125	10.43	10.32	0.11 1.07 %	54,730	12.10 %	48,824	1.53 %	48,088	0.84 %	47,688	-1.37 %	48,352
GULFM23	Jun 2023	5,357	50.55	51.36	-0.81 -1.58 %	8,098	-16.03 %	9,644	2.65 %	9,395	-2.04 %	9,591	1.15 %	9,482
KTCM23	Jun 2023	5,040	56.04	56.76	-0.72 -1.27 %	24,165	17.16 %	20,625	13.80 %	18,124	-0.09 %	18,141	0.11 %	18,121
TRUEH23	Mar 2023	3,705	8.47	8.34	0.13 1.56 %	14,680	11.64 %	13,149	18.74 %	11,074	0.00 %	0	0.00 %	0
GUNKULM23	Jun 2023	3,030	4.02	4.03	-0.01 -0.25 %	86,009	3.64 %	82,991	7.85 %	76,950	-3.12 %	79,427	-2.31 %	81,304
BEMM23	Jun 2023	3,022	9.12	9.15	-0.03 -0.33 %	17,255	-0.12 %	17,276	-1.14 %	17,476	-6.92 %	18,775	2.80 %	18,263
WHAH23	Mar 2023	2,868	4.00	3.98	0.02 0.50 %	24,185	-9.93 %	26,852	-0.08 %	26,874	-0.07 %	26,894	-6.70 %	28,826

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	(+/-)	01-Mar-23	08-Mar-23	07-Mar-23	Change
JASH23	Mar 2023	0	165,994	0.00 %	165,994	0.00 %	165,998	0.00 %	165,999	-4.63 %	174,052	2.10	2.13	-0.03-1.41 %
BLANDM23	Jun 2023	501	120,569	0.42 %	120,068	0.00 %	120,066	0.00 %	120,065	0.00 %	120,064	1.03	1.02	0.01 0.98 %
SIRIH23	Mar 2023	6,789	100,976	4.40 %	96,717	-4.72 %	101,511	0.23 %	101,277	-14.44 %	118,363	1.82	1.82	0 0 %
GUNKULM23	Jun 2023	3,030	86,009	3.64 %	82,991	7.85 %	76,950	-3.12 %	79,427	-2.31 %	81,304	4.02	4.03	-0.01-0.25 %
BANPUM23	Jun 2023	6,125	54,730	12.10 %	48,824	1.53 %	48,088	0.84 %	47,688	-1.37 %	48,352	10.43	10.32	0.11 1.07 %
WHAM23	Jun 2023	11,630	52,460	-10.10 %	58,356	1.61 %	57,434	8.35 %	53,010	-4.32 %	55,403	3.95	3.94	0.01 0.25 %
GUNKULH23	Mar 2023	191	48,357	0.07 %	48,325	0.01 %	48,322	-1.80 %	49,208	-17.34 %	59,531	4.04	4.04	0 0 %
SUPERM23	Jun 2023	5	46,592	0.01 %	46,587	-9.66 %	51,567	0.00 %	51,565	-5.46 %	54,545	0.58	0.58	0 0 %
BLANDH23	Mar 2023	40	43,611	-0.07 %	43,643	0.06 %	43,615	0.13 %	43,560	-11.92 %	49,457	1.01	1.01	0 0 %
ITDH23	Mar 2023	162	41,546	-0.19 %	41,627	0.00 %	41,625	-2.15 %	42,541	-4.83 %	44,701	1.60	1.63	-0.03-1.84 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	5.25	0.33	6.71
ICHI	12.70	0.50	4.10
CBG	101.00	3.50	3.59
BJC	38.50	1.25	3.36
AMATA	21.50	0.60	2.87
ORI	12.20	0.30	2.52
M	55.00	1.00	1.85
SPALI	22.80	0.40	1.79
MAJOR	17.50	0.30	1.74
QH	2.42	0.04	1.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.62	-0.10	-5.81
HANA	52.25	-2.25	-4.13
PSL	14.80	-0.60	-3.90
IVL	35.50	-1.25	-3.40
COM7	30.50	-1.00	-3.17
OR	21.10	-0.60	-2.76
KBANK	137.50	-3.50	-2.48
PTTEP	151.00	-3.00	-1.95
SAMART	5.10	-0.10	-1.92
GPSC	65.25	-1.25	-1.88

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
08/03/2023	124,902	143,898	-18,996	60,830	58,203	2,627	138,336	121,967	16,369	324,068	683,376

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2023	20,245	31,561	-11,316	3,024	3,404	-380	26,684	14,988	11,696	49,953	49,695

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2023	530	100	430	30,058	31,021	-963	53,885	53,352	533	84,473	159,312