

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		09-Mar-23	08-Mar-23	Change	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	
S50H23	Mar 2023	960.10	959.60	0.5 0.05 %	530,028	-1.26 %	536,780	-2.95 %	553,110	1.32 %	545,881	0.09 %	545,405	
S50J23	Apr 2023	958.70	957.90	0.8 0.08 %	277	0.00 %	277	8.63 %	255	-7.27 %	275	5.77 %	260	
S50K23	May 2023	958.40	959.10	-0.7 -0.07 %	154	23.20 %	125	##### %	148	0.68 %	147	45.54 %	101	
S50M23	Jun 2023	958.20	957.90	0.3 0.03 %	99,779	0.11 %	99,665	8.97 %	91,459	-2.80 %	94,092	7.27 %	87,719	
S50U23	Sep 2023	956.60	956.70	-0.1 -0.01 %	29,969	0.49 %	29,822	2.06 %	29,219	0.78 %	28,992	2.09 %	28,398	
S50Z23	Dec 2023	956.90	956.90	0 0 %	16,729	0.13 %	16,707	1.93 %	16,390	1.00 %	16,227	2.17 %	15,883	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Mar-23	08-Mar-23	Change	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	
SIRIH23	Mar 2023	25,415	1.76	1.82	-0.06 -3.30 %	99,466	-1.50 %	100,976	4.40 %	96,717	-4.72 %	101,511	0.23 %	101,277	
SIRIM23	Jun 2023	24,236	1.75	1.79	-0.04 -2.23 %	16,616	-52.03 %	34,641	-1.42 %	35,140	124.71 %	15,638	3.38 %	15,126	
WHAM23	Jun 2023	19,939	4.08	3.95	0.13 3.29 %	41,232	-21.40 %	52,460	-10.10 %	58,356	1.61 %	57,434	8.35 %	53,010	
WHAH23	Mar 2023	16,430	4.15	4.00	0.15 3.75 %	14,051	-41.90 %	24,185	-9.93 %	26,852	-0.08 %	26,874	-0.07 %	26,894	
GUNKULM23	Jun 2023	11,167	4.13	4.02	0.11 2.74 %	92,973	8.10 %	86,009	3.64 %	82,991	7.85 %	76,950	-3.12 %	79,427	
TRUEU23	Sep 2023	8,000	8.42	8.54	-0.12 -1.41 %	5,503	-42.09 %	9,503	279.66 %	2,503	0.00 %	0	0.00 %	0	
GUNKULU23	Sep 2023	6,000	4.18	4.02	0.16 3.98 %	11,103	68.15 %	6,603	0.00 %	6,603	0.02 %	6,602	-7.03 %	7,101	
BANPUM23	Jun 2023	5,770	10.19	10.43	-0.24 -2.30 %	50,486	-7.75 %	54,730	12.10 %	48,824	1.53 %	48,088	0.84 %	47,688	
SIRIU23	Sep 2023	4,515	1.74	1.76	-0.02 -1.14 %	4,541	338.32 %	1,036	0.00 %	1,036	-59.15 %	2,536	0.00 %	2,536	
JASH23	Mar 2023	3,408	2.10	2.10	0.00 0.00 %	162,588	-2.05 %	165,994	0.00 %	165,994	0.00 %	165,998	0.00 %	165,999	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	(+/-)	02-Mar-23	09-Mar-23	08-Mar-23	Change	
JASH23	Mar 2023	3,408	162,588	-2.05 %	165,994	0.00 %	165,994	0.00 %	165,998	0.00 %	165,999	2.10	2.10	0 0 %	
BLANDM23	Jun 2023	509	121,078	0.42 %	120,569	0.42 %	120,068	0.00 %	120,066	0.00 %	120,065	1.03	1.03	0 0 %	
SIRIH23	Mar 2023	25,415	99,466	-1.50 %	100,976	4.40 %	96,717	-4.72 %	101,511	0.23 %	101,277	1.76	1.82	-0.06 -3.3 %	
GUNKULM23	Jun 2023	11,167	92,973	8.10 %	86,009	3.64 %	82,991	7.85 %	76,950	-3.12 %	79,427	4.13	4.02	0.11 2.74 %	
BANPUM23	Jun 2023	5,770	50,486	-7.75 %	54,730	12.10 %	48,824	1.53 %	48,088	0.84 %	47,688	10.19	10.43	-0.24 -2.3 %	
GUNKULH23	Mar 2023	1,788	46,933	-2.94 %	48,357	0.07 %	48,325	0.01 %	48,322	-1.80 %	49,208	4.21	4.04	0.17 4.21 %	
SUPERM23	Jun 2023	3,017	46,603	0.02 %	46,592	0.01 %	46,587	-9.66 %	51,567	0.00 %	51,565	0.60	0.58	0.02 3.45 %	
BLANDH23	Mar 2023	161	43,454	-0.36 %	43,611	-0.07 %	43,643	0.06 %	43,615	0.13 %	43,560	1.01	1.01	0 0 %	
ITDH23	Mar 2023	40	41,506	-0.10 %	41,546	-0.19 %	41,627	0.00 %	41,625	-2.15 %	42,541	1.60	1.60	0 0 %	
WHAM23	Jun 2023	19,939	41,232	-21.40 %	52,460	-10.10 %	58,356	1.61 %	57,434	8.35 %	53,010	4.08	3.95	0.13 3.29 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.22	0.22	5.50
SUPER	0.59	0.03	5.36
ORI	12.80	0.60	4.92
WHA	4.18	0.18	4.50
HANA	54.25	2.00	3.83
MBK	17.20	0.60	3.61
INTUCH	73.00	2.50	3.55
COM7	31.50	1.00	3.28
CENDEL	57.25	1.75	3.15
ICHI	13.10	0.40	3.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.86	-0.07	-3.63
CK	19.90	-0.60	-2.93
PSL	14.40	-0.40	-2.70
JMT	43.25	-1.00	-2.26
MINT	33.00	-0.75	-2.22
TU	15.00	-0.30	-1.96
PLANB	9.10	-0.15	-1.62
PTT	31.00	-0.50	-1.59
BCP	32.00	-0.50	-1.54
PTG	14.00	-0.20	-1.41

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
09/03/2023	94,711	82,812	11,899	30,642	30,431	211	82,619	94,729	-12,110	207,972	676,936

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2023	14,196	13,108	1,088	1,776	1,462	314	10,785	12,187	-1,402	26,757	48,508

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2023	150	0	150	8,505	8,345	160	18,582	18,892	-310	27,237	161,541