

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		10-Mar-23	09-Mar-23	Change	10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	
S50H23	Mar 2023	954.10	960.10	-6 -0.62 %	523,639	-1.21 %	530,028	-1.26 %	536,780	-2.95 %	553,110	1.32 %	545,881	
S50J23	Apr 2023	953.00	958.70	-5.7 -0.59 %	245	##### %	277	0.00 %	277	8.63 %	255	-7.27 %	275	
S50K23	May 2023	952.00	958.40	-6.4 -0.67 %	160	3.90 %	154	23.20 %	125	##### %	148	0.68 %	147	
S50M23	Jun 2023	952.20	958.20	-6 -0.63 %	107,030	7.27 %	99,779	0.11 %	99,665	8.97 %	91,459	-2.80 %	94,092	
S50U23	Sep 2023	950.80	956.60	-5.8 -0.61 %	30,152	0.61 %	29,969	0.49 %	29,822	2.06 %	29,219	0.78 %	28,992	
S50Z23	Dec 2023	950.70	956.90	-6.2 -0.65 %	17,222	2.95 %	16,729	0.13 %	16,707	1.93 %	16,390	1.00 %	16,227	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			10-Mar-23	09-Mar-23	Change	10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	
SIRIH23	Mar 2023	17,362	1.79	1.76	0.03 1.70 %	83,309	-16.24 %	99,466	-1.50 %	100,976	4.40 %	96,717	-4.72 %	101,511	
GUNKULM23	Jun 2023	13,122	4.03	4.13	-0.10 -2.42 %	98,569	6.02 %	92,973	8.10 %	86,009	3.64 %	82,991	7.85 %	76,950	
GUNKULH23	Mar 2023	10,730	4.03	4.21	-0.18 -4.28 %	46,532	-0.85 %	46,933	-2.94 %	48,357	0.07 %	48,325	0.01 %	48,322	
WHAM23	Jun 2023	10,520	4.09	4.08	0.01 0.25 %	49,730	20.61 %	41,232	-21.40 %	52,460	-10.10 %	58,356	1.61 %	57,434	
TRUEH23	Mar 2023	10,011	8.24	8.35	-0.11 -1.32 %	5,686	-58.44 %	13,681	-6.81 %	14,680	11.64 %	13,149	18.74 %	11,074	
TRUEM23	Jun 2023	7,002	8.15	8.35	-0.20 -2.40 %	14,220	-12.33 %	16,220	18.25 %	13,717	-3.48 %	14,212	##### %	506	
WHAH23	Mar 2023	4,708	4.15	4.15	0.00 0.00 %	10,371	-26.19 %	14,051	-41.90 %	24,185	-9.93 %	26,852	-0.08 %	26,874	
GUNKULZ23	Dec 2023	4,002	4.00	4.17	-0.17 -4.08 %	13,812	0.01 %	13,810	8.23 %	12,760	0.00 %	12,760	6.24 %	12,010	
AAVZ23	Dec 2023	3,500	2.86	2.94	-0.08 -2.72 %	10,003	53.82 %	6,503	29.98 %	5,003	11.10 %	4,503	0.00 %	4,503	
KTBU23	Sep 2023	3,210	16.89	17.08	-0.19 -1.11 %	43,146	8.01 %	39,946	0.00 %	39,946	0.00 %	39,946	0.00 %	39,946	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	(+/-)	03-Mar-23	10-Mar-23	09-Mar-23	Change	
JASH23	Mar 2023	10	162,581	0.00 %	162,588	-2.05 %	165,994	0.00 %	165,994	0.00 %	165,998	2.13	2.10	0.03 1.43 %	
BLANDM23	Jun 2023	2,010	123,088	1.66 %	121,078	0.42 %	120,569	0.42 %	120,068	0.00 %	120,066	1.04	1.03	0.01 0.97 %	
GUNKULM23	Jun 2023	13,122	98,569	6.02 %	92,973	8.10 %	86,009	3.64 %	82,991	7.85 %	76,950	4.03	4.13	-0.1-2.42 %	
SIRIH23	Mar 2023	17,362	83,309	-16.24 %	99,466	-1.50 %	100,976	4.40 %	96,717	-4.72 %	101,511	1.79	1.76	0.03 1.7 %	
BANPUM23	Jun 2023	418	50,195	-0.58 %	50,486	-7.75 %	54,730	12.10 %	48,824	1.53 %	48,088	10.10	10.19	-0.09-0.88 %	
WHAM23	Jun 2023	10,520	49,730	20.61 %	41,232	-21.40 %	52,460	-10.10 %	58,356	1.61 %	57,434	4.09	4.08	0.01 0.25 %	
SUPERM23	Jun 2023	5	46,602	0.00 %	46,603	0.02 %	46,592	0.01 %	46,587	-9.66 %	51,567	0.62	0.60	0.02 3.33 %	
GUNKULH23	Mar 2023	10,730	46,532	-0.85 %	46,933	-2.94 %	48,357	0.07 %	48,325	0.01 %	48,322	4.03	4.21	-0.18-4.28 %	
KTBU23	Sep 2023	3,210	43,146	8.01 %	39,946	0.00 %	39,946	0.00 %	39,946	0.00 %	39,946	16.89	17.08	-0.19-1.11 %	
ITDH23	Mar 2023	63	41,443	-0.15 %	41,506	-0.10 %	41,546	-0.19 %	41,627	0.00 %	41,625	1.59	1.60	-0.01-0.62 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	20.40	0.80	4.08
PSL	14.80	0.40	2.78
GLOBAL	19.80	0.50	2.59
TTA	7.90	0.10	1.28
TCAP	44.00	0.50	1.15
SIRI	1.88	0.02	1.08
ADVANC	209.00	2.00	0.97
COM7	31.75	0.25	0.79
IVL	35.75	0.25	0.70
INTUCH	73.50	0.50	0.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.00	-0.22	-5.21
TU	14.50	-0.50	-3.33
TQM	35.75	-1.00	-2.72
S	1.82	-0.05	-2.67
STPI	4.40	-0.12	-2.65
AWC	5.65	-0.15	-2.59
TRUE	8.15	-0.20	-2.40
ORI	12.50	-0.30	-2.34
MBK	16.80	-0.40	-2.33
AMATA	21.40	-0.50	-2.28

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
10/03/2023	80,543	94,297	-13,754	39,038	38,072	966	105,781	92,993	12,788	225,362	678,448

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2023	29,948	18,120	11,828	5,020	4,186	834	15,947	28,609	-12,662	50,915	47,067

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2023	524	101	423	20,257	16,144	4,113	30,382	34,918	-4,536	51,163	163,489