

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Mar-23	10-Mar-23	Change	13-Mar-23	(+/-)	10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23
S50H23	Mar 2023	932.40	954.10	-21.7 -2.27%	496,474	-5.19%	523,639	-1.21%	530,028	-1.26%	536,780	-2.95%	553,110
S50J23	Apr 2023	930.50	953.00	-22.5 -2.36%	209	#####%	245	#####%	277	0.00%	277	8.63%	255
S50K23	May 2023	929.90	952.00	-22.1 -2.32%	173	8.13%	160	3.90%	154	23.20%	125	#####%	148
S50M23	Jun 2023	929.60	952.20	-22.6 -2.37%	113,582	6.12%	107,030	7.27%	99,779	0.11%	99,665	8.97%	91,459
S50U23	Sep 2023	927.80	950.80	-23 -2.42%	28,816	-4.43%	30,152	0.61%	29,969	0.49%	29,822	2.06%	29,219
S50Z23	Dec 2023	927.70	950.70	-23 -2.42%	17,328	0.62%	17,222	2.95%	16,729	0.13%	16,707	1.93%	16,390

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Mar-23	10-Mar-23	Change	13-Mar-23	(+/-)	10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23
WHAZ23	Dec 2023	55,500	3.97	4.08	-0.11 -2.70%	1,007	-96.34%	27,507	-1.79%	28,007	1.82%	27,507	0.00%	27,507
WHAM23	Jun 2023	36,635	3.98	4.09	-0.11 -2.69%	35,822	-27.97%	49,730	20.61%	41,232	-21.40%	52,460	-10.10%	58,356
GUNKULM23	Jun 2023	28,711	3.84	4.03	-0.19 -4.71%	90,685	-8.00%	98,569	6.02%	92,973	8.10%	86,009	3.64%	82,991
TRUEH23	Mar 2023	13,590	7.86	8.24	-0.38 -4.61%	7,204	26.70%	5,686	-58.44%	13,681	-6.81%	14,680	11.64%	13,149
TTBU23	Sep 2023	12,003	1.34	1.38	-0.04 -2.90%	6,095	-64.34%	17,093	0.03%	17,088	0.01%	17,086	0.89%	16,935
TRUEM23	Jun 2023	11,623	8.00	8.15	-0.15 -1.84%	3,833	-73.05%	14,220	-12.33%	16,220	18.25%	13,717	-3.48%	14,212
SIRIM23	Jun 2023	11,106	1.69	1.78	-0.09 -5.06%	4,701	-67.84%	14,619	-12.02%	16,616	-52.03%	34,641	-1.42%	35,140
JASH23	Mar 2023	10,587	1.99	2.13	-0.14 -6.57%	153,108	-5.83%	162,581	0.00%	162,588	-2.05%	165,994	0.00%	165,994
IRPCM23	Jun 2023	9,149	2.61	2.87	-0.26 -9.06%	30,345	-15.26%	35,809	-1.28%	36,273	0.00%	36,274	1.42%	35,766
SIRIH23	Mar 2023	8,664	1.69	1.79	-0.10 -5.59%	75,046	-9.92%	83,309	-16.24%	99,466	-1.50%	100,976	4.40%	96,717

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Mar-23	(+/-)	10-Mar-23	(+/-)	09-Mar-23	(+/-)	08-Mar-23	(+/-)	07-Mar-23	13-Mar-23	10-Mar-23	Change
JASH23	Mar 2023	10,587	153,108	-5.83%	162,581	0.00%	162,588	-2.05%	165,994	0.00%	165,994	1.99	2.13	-0.14-6.57%
BLANDM23	Jun 2023	2,005	122,088	-0.81%	123,088	1.66%	121,078	0.42%	120,569	0.42%	120,068	1.03	1.04	-0.01-0.96%
GUNKULM23	Jun 2023	28,711	90,685	-8.00%	98,569	6.02%	92,973	8.10%	86,009	3.64%	82,991	3.84	4.03	-0.19-4.71%
SIRIH23	Mar 2023	8,664	75,046	-9.92%	83,309	-16.24%	99,466	-1.50%	100,976	4.40%	96,717	1.69	1.79	-0.1-5.59%
BANPUM23	Jun 2023	2,392	50,930	1.46%	50,195	-0.58%	50,486	-7.75%	54,730	12.10%	48,824	9.98	10.10	-0.12-1.19%
SUPERM23	Jun 2023	4,010	46,609	0.02%	46,602	0.00%	46,603	0.02%	46,592	0.01%	46,587	0.62	0.62	0 0%
GUNKULH23	Mar 2023	1,711	45,266	-2.72%	46,532	-0.85%	46,933	-2.94%	48,357	0.07%	48,325	3.85	4.03	-0.18-4.47%
KTBU23	Sep 2023	1,410	43,646	1.16%	43,146	8.01%	39,946	0.00%	39,946	0.00%	39,946	16.48	16.89	-0.41-2.43%
BLANDH23	Mar 2023	1,721	41,582	-3.75%	43,202	-0.58%	43,454	-0.36%	43,611	-0.07%	43,643	1.00	1.02	-0.02-1.96%
ITDH23	Mar 2023	1,324	40,272	-2.83%	41,443	-0.15%	41,506	-0.10%	41,546	-0.19%	41,627	1.51	1.59	-0.08-5.03%

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	38.75	1.25	3.33
TU	14.80	0.30	2.07
HMPRO	14.20	0.20	1.43
PSL	15.00	0.20	1.35
CPN	65.75	0.75	1.15
HANA	53.75	0.50	0.94
KEX	15.30	0.10	0.66
BGRIM	38.25	0.25	0.66
MEGA	44.00	0.25	0.57
CPALL	62.00	0.25	0.40

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.40	-1.40	-9.46
JAS	1.90	-0.18	-8.65
BTS	6.90	-0.65	-8.61
VGI	3.96	-0.32	-7.48
BLA	29.50	-2.00	-6.35
TQM	33.50	-2.25	-6.29
KBANK	128.00	-8.00	-5.88
SIRI	1.77	-0.11	-5.85
GUNKUL	3.78	-0.22	-5.50
ITD	1.50	-0.08	-5.06

## 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
13/03/2023	163,713	166,913	-3,200	89,229	80,995	8,234	210,885	215,919	-5,034	463,827	656,582

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2023	48,648	40,123	8,525	5,932	5,328	604	32,323	41,452	-9,129	86,903	43,922

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2023	1,270	1,275	-5	40,508	38,203	2,305	56,321	58,621	-2,300	98,099	160,749