

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Mar-23	13-Mar-23	Change	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23 (+/-)	09-Mar-23 (+/-)	08-Mar-23				
S50H23	Mar 2023	905.40	932.40	-27 -2.9 %	480,477	-3.22 %	496,474	-5.19 %	523,639	-1.21 %	530,028	-1.26 %	536,780
S50J23	Apr 2023	904.00	930.50	-26.5 -2.85 %	173	##### %	209	##### %	245	##### %	277	0.00 %	277
S50K23	May 2023	902.50	929.90	-27.4 -2.95 %	178	2.89 %	173	8.13 %	160	3.90 %	154	23.20 %	125
S50M23	Jun 2023	901.80	929.60	-27.8 -2.99 %	113,688	0.09 %	113,582	6.12 %	107,030	7.27 %	99,779	0.11 %	99,665
S50U23	Sep 2023	899.10	927.80	-28.7 -3.09 %	34,634	20.19 %	28,816	-4.43 %	30,152	0.61 %	29,969	0.49 %	29,822
S50Z23	Dec 2023	900.20	927.70	-27.5 -2.96 %	16,917	-2.37 %	17,328	0.62 %	17,222	2.95 %	16,729	0.13 %	16,707

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Mar-23	13-Mar-23	Change	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23 (+/-)	09-Mar-23 (+/-)	08-Mar-23				
SIRIH23	Mar 2023	43,260	1.65	1.69	-0.04 -2.37 %	37,641	-49.84 %	75,046	-9.92 %	83,309	-16.24 %	99,466	-1.50 %	100,976
BLANDM23	Jun 2023	40,798	0.96	1.03	-0.07 -6.80 %	83,886	-31.29 %	122,088	-0.81 %	123,088	1.66 %	121,078	0.42 %	120,569
JASH23	Mar 2023	34,065	1.83	1.99	-0.16 -8.04 %	123,609	-19.27 %	153,108	-5.83 %	162,581	0.00 %	162,588	-2.05 %	165,994
AAVH23	Mar 2023	20,335	2.56	2.74	-0.18 -6.57 %	10,650	-65.06 %	30,477	-16.44 %	36,475	-1.34 %	36,969	-2.68 %	37,989
AAVM23	Jun 2023	18,356	2.57	2.76	-0.19 -6.88 %	43,871	13.64 %	38,605	-0.69 %	38,874	1.31 %	38,371	-3.77 %	39,873
TRUEEH23X	Mar 2023	15,806	7.37	7.76	-0.39 -5.03 %	24,363	-38.89 %	39,869	-0.75 %	40,170	-0.24 %	40,266	-1.22 %	40,764
GUNKULM23	Jun 2023	13,766	3.71	3.84	-0.13 -3.39 %	83,706	-7.70 %	90,685	-8.00 %	98,569	6.02 %	92,973	8.10 %	86,009
IRPCM23	Jun 2023	13,229	2.60	2.61	-0.01 -0.38 %	18,927	-37.63 %	30,345	-15.26 %	35,809	-1.28 %	36,273	0.00 %	36,274
JASM23	Jun 2023	13,094	1.82	2.00	-0.18 -9.00 %	36,124	31.20 %	27,534	3.97 %	26,483	0.00 %	26,483	-1.85 %	26,983
TRUEH23	Mar 2023	12,334	7.30	7.86	-0.56 -7.12 %	9,468	31.43 %	7,204	26.70 %	5,686	-58.44 %	13,681	-6.81 %	14,680

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23 (+/-)	09-Mar-23 (+/-)	08-Mar-23	14-Mar-23	13-Mar-23	Change				
JASH23	Mar 2023	34,065	123,609	-19.27 %	153,108	-5.83 %	162,581	0.00 %	162,588	-2.05 %	165,994	1.83	1.99	-0.16-8.04 %
BLANDM23	Jun 2023	40,798	83,886	-31.29 %	122,088	-0.81 %	123,088	1.66 %	121,078	0.42 %	120,569	0.96	1.03	-0.07 -6.8 %
GUNKULM23	Jun 2023	13,766	83,706	-7.70 %	90,685	-8.00 %	98,569	6.02 %	92,973	8.10 %	86,009	3.71	3.84	-0.13-3.39 %
BANPUM23	Jun 2023	1,974	49,314	-3.17 %	50,930	1.46 %	50,195	-0.58 %	50,486	-7.75 %	54,730	9.61	9.98	-0.37-3.71 %
SUPERM23	Jun 2023	1	46,610	0.00 %	46,609	0.02 %	46,602	0.00 %	46,603	0.02 %	46,592	0.60	0.62	-0.02-3.23 %
KTBU23	Sep 2023	312	43,946	0.69 %	43,646	1.16 %	43,146	8.01 %	39,946	0.00 %	39,946	15.96	16.48	-0.52-3.16 %
AAVM23	Jun 2023	18,356	43,871	13.64 %	38,605	-0.69 %	38,874	1.31 %	38,371	-3.77 %	39,873	2.57	2.76	-0.19-6.88 %
GUNKULH23	Mar 2023	10,656	43,110	-4.76 %	45,266	-2.72 %	46,532	-0.85 %	46,933	-2.94 %	48,357	3.72	3.85	-0.13-3.38 %
BLANDH23	Mar 2023	827	40,836	-1.79 %	41,582	-3.75 %	43,202	-0.58 %	43,454	-0.36 %	43,611	0.95	1.00	-0.05 -5 %
ITDH23	Mar 2023	1,241	39,246	-2.55 %	40,272	-2.83 %	41,443	-0.15 %	41,506	-0.10 %	41,546	1.42	1.51	-0.09-5.96 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	42.00	1.00	2.44
ICHI	12.50	0.10	0.81
TCAP	43.75	0.00	0.00
THCOM	13.40	0.00	0.00
M	53.00	-0.25	-0.47
ADVANC	201.00	-1.00	-0.50
RS	15.10	-0.10	-0.66
INTUCH	70.75	-0.50	-0.70
MTC	31.00	-0.25	-0.80
BLA	29.25	-0.25	-0.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	35.50	-3.25	-8.39
STEC	12.20	-1.10	-8.27
GFPT	11.20	-0.90	-7.44
JAS	1.77	-0.13	-6.84
MAJOR	16.40	-1.10	-6.29
EPG	7.70	-0.50	-6.10
ESSO	8.50	-0.55	-6.08
THANI	3.48	-0.22	-5.95
BEC	8.25	-0.50	-5.71
ORI	11.70	-0.70	-5.65

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
14/03/2023	220,939	186,785	34,154	100,103	96,290	3,813	222,019	259,986	-37,967	543,061	646,067

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2023	30,407	29,540	867	3,388	3,638	-250	23,085	23,702	-617	56,880	42,039

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2023	457	566	-109	12,717	15,418	-2,701	24,627	21,817	2,810	37,801	160,253