

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Mar-23	14-Mar-23	Change	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23 (+/-)	09-Mar-23				
S50H23	Mar 2023	932.30	905.40	26.9 2.97 %	473,710	-1.41 %	480,477	-3.22 %	496,474	-5.19 %	523,639	-1.21 %	530,028
S50J23	Apr 2023	930.60	904.00	26.6 2.94 %	150	##### %	173	##### %	209	##### %	245	##### %	277
S50K23	May 2023	929.70	902.50	27.2 3.01 %	207	16.29 %	178	2.89 %	173	8.13 %	160	3.90 %	154
S50M23	Jun 2023	928.80	901.80	27 2.99 %	109,428	-3.75 %	113,688	0.09 %	113,582	6.12 %	107,030	7.27 %	99,779
S50U23	Sep 2023	925.30	899.10	26.2 2.91 %	35,077	1.28 %	34,634	20.19 %	28,816	-4.43 %	30,152	0.61 %	29,969
S50Z23	Dec 2023	925.60	900.20	25.4 2.82 %	17,234	1.87 %	16,917	-2.37 %	17,328	0.62 %	17,222	2.95 %	16,729

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Mar-23	14-Mar-23	Change	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23 (+/-)	09-Mar-23				
JASM23	Jun 2023	31,013	1.92	1.82	0.10 5.49%	47,136	30.48 %	36,124	31.20%	27,534	3.97 %	26,483	0.00 %	26,483
JASH23	Mar 2023	25,049	1.90	1.83	0.07 3.83%	98,598	-20.23 %	123,609	-19.27 %	153,108	-5.83 %	162,581	0.00 %	162,588
TPIPLH23	Mar 2023	21,012	1.56	1.53	0.03 1.96%	4,556	-82.18 %	25,565	-0.25%	25,628	-0.36 %	25,720	-2.10 %	26,272
TPIPLU23	Sep 2023	18,500	1.52	1.49	0.03 2.01%	18,500	0.00 %	0	0.00%	0	0.00 %	0	0.00 %	0
SH23	Mar 2023	13,006	1.75	1.71	0.04 2.34%	3,742	-77.65 %	16,742	-3.47%	17,343	0.00 %	17,343	-0.13 %	17,366
SU23	Sep 2023	13,000	1.76	1.72	0.04 2.33%	16,961	328.20 %	3,961	-10.69%	4,435	0.00 %	4,435	0.23 %	4,425
AAVZ23	Dec 2023	11,500	2.66	2.59	0.07 2.70%	2,504	-74.97 %	10,004	0.01%	10,003	0.00 %	10,003	53.82 %	6,503
WHAM23	Jun 2023	10,735	3.99	3.89	0.10 2.57%	37,369	7.52 %	34,754	-2.98%	35,822	-27.97 %	49,730	20.61 %	41,232
AAVU23	Sep 2023	10,002	2.68	2.58	0.10 3.88%	12,035	491.98 %	2,033	32.88%	1,530	0.00 %	1,530	0.00 %	1,530
GUNKULM23	Jun 2023	9,208	3.71	3.71	0.00 0.00%	83,860	0.18 %	83,706	-7.70%	90,685	-8.00 %	98,569	6.02 %	92,973

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*15-Mar-23	(+/-)	14-Mar-23	(+/-)	13-Mar-23	(+/-)	10-Mar-23	09-Mar-23	15-Mar-23	14-Mar-23	Change	
JASH23	Mar 2023	25,049	98,598	-20.23 %	123,609	-19.27 %	153,108	-5.83 %	162,581	0.00 %	162,588	1.90	1.83	0.07 3.83 %
GUNKULM23	Jun 2023	9,208	83,860	0.18 %	83,706	-7.70 %	90,685	-8.00 %	98,569	6.02 %	92,973	3.71	3.71	0 0 %
BLANDM23	Jun 2023	5,190	78,794	-6.07 %	83,886	-31.29 %	122,088	-0.81 %	123,088	1.66 %	121,078	0.98	0.96	0.02 2.08 %
BANPUM23	Jun 2023	268	49,194	-0.24 %	49,314	-3.17 %	50,930	1.46 %	50,195	-0.58 %	50,486	9.85	9.61	0.24 2.5 %
AAVM23	Jun 2023	3,990	47,850	9.07 %	43,871	13.64 %	38,605	-0.69 %	38,874	1.31 %	38,371	2.66	2.57	0.09 3.5 %
JASM23	Jun 2023	31,013	47,136	30.48 %	36,124	31.20 %	27,534	3.97 %	26,483	0.00 %	26,483	1.92	1.82	0.1 5.49 %
SUPERM23	Jun 2023	2	46,612	0.00 %	46,610	0.00 %	46,609	0.02 %	46,602	0.00 %	46,603	0.60	0.60	0 0 %
KTBU23	Sep 2023	300	43,746	-0.46 %	43,946	0.69 %	43,646	1.16 %	43,146	8.01 %	39,946	16.40	15.96	0.44 2.76 %
GUNKULH23	Mar 2023	3,643	40,700	-5.59 %	43,110	-4.76 %	45,266	-2.72 %	46,532	-0.85 %	46,933	3.78	3.72	0.06 1.61 %
BLANDH23	Mar 2023	1,526	39,446	-3.40 %	40,836	-1.79 %	41,582	-3.75 %	43,202	-0.58 %	43,454	0.97	0.95	0.02 2.11 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	1.90	0.13	7.34
AOT	70.75	4.50	6.79
BTS	7.15	0.45	6.72
EPG	8.20	0.50	6.49
ICHI	13.20	0.70	5.60
PSL	15.20	0.80	5.56
BGRIM	38.50	2.00	5.48
SIRI	1.82	0.09	5.20
CRC	43.50	2.00	4.82
TRUE	7.70	0.35	4.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	18.90	-0.40	-2.07
SCGP	48.75	-0.50	-1.02
ESSO	8.45	-0.05	-0.59

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
15/03/2023	203,304	142,016	61,288	74,526	77,750	-3,224	183,658	241,722	-58,064	461,488	635,806

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2023	24,039	25,275	-1,236	3,034	2,226	808	19,855	19,427	428	46,928	39,993

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2023	93	11	82	16,573	15,491	1,082	23,663	24,827	-1,164	40,329	155,577