

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Mar-23	15-Mar-23	Change	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23				
S50H23	Mar 2023	928.70	932.30	-3.6 -0.39 %	461,174	-2.65 %	473,710	-1.41 %	480,477	-3.22 %	496,474	-5.19 %	523,639
S50J23	Apr 2023	929.00	930.60	-1.6 -0.17 %	147	-2.00 %	150	##### %	173	##### %	209	##### %	245
S50K23	May 2023	928.60	929.70	-1.1 -0.12 %	199	-3.86 %	207	16.29 %	178	2.89 %	173	8.13 %	160
S50M23	Jun 2023	926.20	928.80	-2.6 -0.28 %	112,739	3.03 %	109,428	-3.75 %	113,688	0.09 %	113,582	6.12 %	107,030
S50U23	Sep 2023	922.90	925.30	-2.4 -0.26 %	33,493	-4.52 %	35,077	1.28 %	34,634	20.19 %	28,816	-4.43 %	30,152
S50Z23	Dec 2023	923.10	925.60	-2.5 -0.27 %	17,648	2.40 %	17,234	1.87 %	16,917	-2.37 %	17,328	0.62 %	17,222

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Mar-23	15-Mar-23	Change	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23 (+/-)	10-Mar-23				
WHAM23	Jun 2023	34,309	4.04	3.99	0.05 1.25 %	11,094	-70.31 %	37,369	7.52 %	34,754	-2.98 %	35,822	-27.97 %	49,730
BLANDH23	Mar 2023	24,605	0.97	0.97	0.00 0.00 %	14,945	-62.11 %	39,446	-3.40 %	40,836	-1.79 %	41,582	-3.75 %	43,202
BLANDU23	Sep 2023	23,500	0.96	1.01	-0.05 -4.95 %	197,715	13.49 %	174,215	0.00 %	174,212	0.02 %	174,182	0.00 %	174,181
GUNKULH23	Mar 2023	13,687	3.70	3.78	-0.08 -2.12 %	27,547	-32.32 %	40,700	-5.59 %	43,110	-4.76 %	45,266	-2.72 %	46,532
BANPUH23	Mar 2023	10,523	10.10	10.58	-0.48 -4.54 %	13,775	-42.51 %	23,961	-1.80 %	24,399	-9.11 %	26,846	-2.46 %	27,522
BANPUM23	Jun 2023	9,256	9.43	9.85	-0.42 -4.26 %	51,298	4.28 %	49,194	-0.24 %	49,314	-3.17 %	50,930	1.46 %	50,195
TRUEH23	Mar 2023	8,562	7.98	7.65	0.33 4.31 %	11,042	216.21 %	3,492	-63.12 %	9,468	31.43 %	7,204	26.70 %	5,686
RSZ23	Dec 2023	6,751	15.15	15.64	-0.49 -3.13 %	11,561	-21.94 %	14,810	0.00 %	14,810	50.97 %	9,810	9.67 %	8,945
SIRIU23	Sep 2023	6,501	1.65	1.62	0.03 1.85 %	14,052	33.18 %	10,551	0.00 %	10,551	0.00 %	10,551	132.35 %	4,541
KTCM23	Jun 2023	4,623	52.65	53.84	-1.19 -2.21 %	29,036	11.53 %	26,034	-0.07 %	26,052	0.04 %	26,041	8.16 %	24,077

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*16-Mar-23	(+/-)	15-Mar-23	(+/-)	14-Mar-23	(+/-)	13-Mar-23	(+/-)	10-Mar-23	16-Mar-23	15-Mar-23	Change
BLANDU23	Sep 2023	23,500	197,715	13.49 %	174,215	0.00 %	174,212	0.02 %	174,182	0.00 %	174,181	0.96	1.01	-0.05 -4.95 %
JASH23	Mar 2023	505	98,097	-0.51 %	98,598	-20.23 %	123,609	-19.27 %	153,108	-5.83 %	162,581	1.94	1.90	0.04 2.11 %
GUNKULM23	Jun 2023	1,685	84,010	0.18 %	83,860	0.18 %	83,706	-7.70 %	90,685	-8.00 %	98,569	3.71	3.71	0 0 %
BLANDM23	Jun 2023	1,042	79,816	1.30 %	78,794	-6.07 %	83,886	-31.29 %	122,088	-0.81 %	123,088	0.98	0.98	0 0 %
BANPUM23	Jun 2023	9,256	51,298	4.28 %	49,194	-0.24 %	49,314	-3.17 %	50,930	1.46 %	50,195	9.43	9.85	-0.42 -4.26 %
AAVM23	Jun 2023	690	48,273	0.88 %	47,850	9.07 %	43,871	13.64 %	38,605	-0.69 %	38,874	2.67	2.66	0.01 0.38 %
JASM23	Jun 2023	2	47,137	0.00 %	47,136	30.48 %	36,124	31.20 %	27,534	3.97 %	26,483	1.90	1.92	-0.02 -1.04 %
SUPERM23	Jun 2023	4	46,616	0.01 %	46,612	0.00 %	46,610	0.00 %	46,609	0.02 %	46,602	0.60	0.60	0 0 %
KTBU23	Sep 2023	1,201	44,847	2.52 %	43,746	-0.46 %	43,946	0.69 %	43,646	1.16 %	43,146	16.05	16.40	-0.35 -2.13 %
BANPUU23	Sep 2023	1,761	37,997	4.14 %	36,488	0.27 %	36,388	-0.10 %	36,424	0.00 %	36,423	9.35	9.75	-0.4 -4.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	8.00	0.30	3.90
ESSO	8.70	0.25	2.96
JMT	43.75	1.00	2.34
CENTEL	55.00	1.25	2.33
BGRIM	39.25	0.75	1.95
STEC	12.80	0.20	1.59
CK	19.20	0.30	1.59
GPSC	66.25	1.00	1.53
AAV	2.68	0.04	1.52
HMPRO	14.20	0.20	1.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	15.20	-1.60	-9.52
SIRI	1.70	-0.12	-6.59
PTTEP	136.00	-8.50	-5.88
STA	20.80	-1.20	-5.45
TOP	48.75	-2.75	-5.34
PSL	14.50	-0.70	-4.61
BEC	8.00	-0.35	-4.19
TTCL	4.06	-0.16	-3.79
BANPU	10.20	-0.40	-3.77
M	51.50	-2.00	-3.74

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
16/03/2023	128,745	155,849	-27,104	77,104	69,947	7,157	191,126	171,179	19,947	396,975	625,400

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2023	41,545	39,712	1,833	3,832	3,920	-88	29,062	30,807	-1,745	74,439	39,331

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2023	360	318	42	11,519	14,059	-2,540	33,861	31,363	2,498	45,740	157,371