

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Mar-23	16-Mar-23	Change	17-Mar-23 (+/-)	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23				
S50H23	Mar 2023	939.50	928.70	10.8 1.16 %	449,336	-2.57 %	461,174	-2.65 %	473,710	-1.41 %	480,477	-3.22 %	496,474
S50J23	Apr 2023	937.60	929.00	8.6 0.93 %	137	-6.80 %	147	-2.00 %	150	##### %	173	##### %	209
S50K23	May 2023	936.50	928.60	7.9 0.85 %	157	##### %	199	-3.86 %	207	16.29 %	178	2.89 %	173
S50M23	Jun 2023	936.90	926.20	10.7 1.16 %	113,599	0.76 %	112,739	3.03 %	109,428	-3.75 %	113,688	0.09 %	113,582
S50U23	Sep 2023	933.20	922.90	10.3 1.12 %	33,874	1.14 %	33,493	-4.52 %	35,077	1.28 %	34,634	20.19 %	28,816
S50Z23	Dec 2023	933.40	923.10	10.3 1.12 %	17,806	0.90 %	17,648	2.40 %	17,234	1.87 %	16,917	-2.37 %	17,328

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Mar-23	16-Mar-23	Change	17-Mar-23 (+/-)	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23 (+/-)	13-Mar-23				
SIRIM23	Jun 2023	16,578	1.73	1.70	0.03 1.76%	19,377	303.27 %	4,805	12.08%	4,287	0.42 %	4,269	-9.19 %	4,701
WHAM23	Jun 2023	11,802	4.12	4.04	0.08 1.98%	14,063	26.76 %	11,094	-70.31%	37,369	7.52 %	34,754	-2.98 %	35,822
SIRIU23	Sep 2023	7,004	1.73	1.65	0.08 4.85%	12,056	-14.20 %	14,052	33.18%	10,551	0.00 %	10,551	0.00 %	10,551
GUNKULM23	Jun 2023	4,240	3.76	3.71	0.05 1.35%	86,226	2.64 %	84,010	0.18%	83,860	0.18 %	83,706	-7.70 %	90,685
BEMM23	Jun 2023	4,062	8.46	8.90	-0.44 -4.94%	14,347	3.95 %	13,802	-9.83%	15,307	-26.30 %	20,768	-2.37 %	21,273
HMPROM23	Jun 2023	3,908	14.48	14.22	0.26 1.83%	4,478	-15.04 %	5,271	39.08%	3,790	-9.18 %	4,173	7.75 %	3,873
TTBM23	Jun 2023	3,514	1.31	1.28	0.03 2.34%	12,793	-16.28 %	15,281	3.67%	14,740	28.93 %	11,433	-17.61 %	13,877
SCBH23	Mar 2023	3,407	102.22	100.01	2.21 2.21%	3,426	-49.41 %	6,772	7.32%	6,310	-18.37 %	7,730	2.25 %	7,560
BAMH23	Mar 2023	3,068	13.40	13.38	0.02 0.15%	7,156	-29.15 %	10,100	-0.52%	10,153	-6.16 %	10,820	-15.92 %	12,869
BEAUTYH23	Mar 2023	3,055	1.22	1.23	-0.01 -0.81%	32,155	-8.53 %	35,155	-7.86%	38,153	0.02 %	38,144	-0.36 %	38,281

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*17-Mar-23	(+/-)	16-Mar-23	(+/-)	15-Mar-23	(+/-)	14-Mar-23	(+/-)	13-Mar-23	17-Mar-23	16-Mar-23	Change
BLANDU23	Sep 2023	17	197,732	0.01 %	197,715	13.49 %	174,215	0.00 %	174,212	0.02 %	174,182	1.01	0.96	0.05 5.21 %
JASH23	Mar 2023	8	98,095	0.00 %	98,097	-0.51 %	98,598	-20.23 %	123,609	-19.27 %	153,108	1.95	1.94	0.01 0.52 %
GUNKULM23	Jun 2023	4,240	86,226	2.64 %	84,010	0.18 %	83,860	0.18 %	83,706	-7.70 %	90,685	3.76	3.71	0.05 1.35 %
BLANDM23	Jun 2023	513	79,318	-0.62 %	79,816	1.30 %	78,794	-6.07 %	83,886	-31.29 %	122,088	0.99	0.98	0.01 1.02 %
BANPUM23	Jun 2023	1,661	50,425	-1.70 %	51,298	4.28 %	49,194	-0.24 %	49,314	-3.17 %	50,930	9.60	9.43	0.17 1.8 %
AAVM23	Jun 2023	25	48,272	0.00 %	48,273	0.88 %	47,850	9.07 %	43,871	13.64 %	38,605	2.74	2.67	0.07 2.62 %
JASM23	Jun 2023	0	47,137	0.00 %	47,137	0.00 %	47,136	30.48 %	36,124	31.20 %	27,534	1.96	1.90	0.06 3.16 %
SUPERM23	Jun 2023	0	46,616	0.00 %	46,616	0.01 %	46,612	0.00 %	46,610	0.00 %	46,609	0.59	0.60	-0.01 -1.67 %
KTBU23	Sep 2023	200	44,847	0.00 %	44,847	2.52 %	43,746	-0.46 %	43,946	0.69 %	43,646	16.61	16.05	0.56 3.49 %
BANPUU23	Sep 2023	12	38,008	0.03 %	37,997	4.14 %	36,488	0.27 %	36,388	-0.10 %	36,424	9.48	9.35	0.13 1.39 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	16.50	1.30	8.55
JMT	46.50	2.75	6.29
PTG	13.40	0.50	3.88
PTTEP	140.50	4.50	3.31
BEC	8.25	0.25	3.13
TTB	1.35	0.04	3.05
BANPU	10.50	0.30	2.94
THANI	3.68	0.10	2.79
BBL	153.50	4.00	2.68
ITD	1.55	0.04	2.65

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEM	8.45	-0.45	-5.06
HANA	48.00	-2.25	-4.48
KCE	43.25	-2.00	-4.42
SCGP	46.00	-1.75	-3.66
GLOBAL	19.00	-0.40	-2.06
EA	73.00	-1.25	-1.68
IVL	33.75	-0.50	-1.46
CENTEL	54.25	-0.75	-1.36
TTA	7.90	-0.10	-1.25
MEGA	43.75	-0.50	-1.13

## 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
17/03/2023	97,849	101,705	-3,856	55,153	52,755	2,398	152,188	150,730	1,458	305,190	614,909

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2023	26,338	25,513	825	4,397	3,298	1,099	20,057	21,981	-1,924	50,792	39,309

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2023	473	533	-60	51,691	27,316	24,375	45,408	69,723	-24,315	97,572	153,348