

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Mar-23	17-Mar-23	Change	20-Mar-23 (+/-)	17-Mar-23 (+/-)	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23				
S50H23	Mar 2023	933.20	939.50	-6.3 -0.67 %	443,661	-1.26 %	449,336	-2.57 %	461,174	-2.65 %	473,710	-1.41 %	480,477
S50J23	Apr 2023	931.50	937.60	-6.1 -0.65 %	152	10.95 %	137	-6.80 %	147	-2.00 %	150	##### %	173
S50K23	May 2023	930.30	936.50	-6.2 -0.66 %	165	5.10 %	157	##### %	199	-3.86 %	207	16.29 %	178
S50M23	Jun 2023	930.10	936.90	-6.8 -0.73 %	117,749	3.65 %	113,599	0.76 %	112,739	3.03 %	109,428	-3.75 %	113,688
S50U23	Sep 2023	926.90	933.20	-6.3 -0.68 %	33,813	-0.18 %	33,874	1.14 %	33,493	-4.52 %	35,077	1.28 %	34,634
S50Z23	Dec 2023	926.90	933.40	-6.5 -0.7 %	18,129	1.81 %	17,806	0.90 %	17,648	2.40 %	17,234	1.87 %	16,917

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Mar-23	17-Mar-23	Change	20-Mar-23 (+/-)	17-Mar-23 (+/-)	16-Mar-23 (+/-)	15-Mar-23 (+/-)	14-Mar-23				
JASM23	Jun 2023	30,002	1.92	1.96	-0.04 -2.04 %	77,138	63.65 %	47,137	0.00 %	47,137	0.00 %	47,136	30.48 %	36,124
ITDH23	Mar 2023	29,601	1.57	1.55	0.02 1.29 %	15,123	-59.91 %	37,723	-0.01 %	37,728	-0.59 %	37,952	-3.30 %	39,246
SIRIM23	Jun 2023	25,803	1.69	1.73	-0.04 -2.31 %	24,869	28.34 %	19,377	303.27 %	4,805	12.08 %	4,287	0.42 %	4,269
ITDU23	Sep 2023	22,100	1.58	1.56	0.02 1.28 %	25,179	717.77 %	3,079	0.00 %	3,079	0.00 %	3,079	0.00 %	3,079
WHAM23	Jun 2023	17,150	4.11	4.12	-0.01 -0.24 %	19,661	39.81 %	14,063	26.76 %	11,094	-70.31 %	37,369	7.52 %	34,754
GUNKULM23	Jun 2023	10,580	3.72	3.76	-0.04 -1.06 %	86,282	0.06 %	86,226	2.64 %	84,010	0.18 %	83,860	0.18 %	83,706
TRUEH23	Mar 2023	10,036	8.01	8.10	-0.09 -1.11 %	12,047	20.01 %	10,038	-9.09 %	11,042	216.21 %	3,492	-63.12 %	9,468
SIRIU23	Sep 2023	10,029	1.68	1.73	-0.05 -2.89 %	21,081	74.86 %	12,056	-14.20 %	14,052	33.18 %	10,551	0.00 %	10,551
BEMM23	Jun 2023	6,160	8.56	8.46	0.10 1.18 %	19,294	34.48 %	14,347	3.95 %	13,802	-9.83 %	15,307	-26.30 %	20,768
KTBM23	Jun 2023	4,117	16.15	16.35	-0.20 -1.22 %	16,919	-0.04 %	16,925	1.14 %	16,734	0.67 %	16,622	-6.71 %	17,817

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23	(+/-)	15-Mar-23	(+/-)	14-Mar-23	20-Mar-23	17-Mar-23	Change
BLANDU23	Sep 2023	6	197,738	0.00 %	197,732	0.01 %	197,715	13.49 %	174,215	0.00 %	174,212	1.02	1.01	0.01 0.99 %
JASH23	Mar 2023	5	98,090	-0.01 %	98,095	0.00 %	98,097	-0.51 %	98,598	-20.23 %	123,609	1.91	1.95	-0.04-2.05 %
GUNKULM23	Jun 2023	10,580	86,282	0.06 %	86,226	2.64 %	84,010	0.18 %	83,860	0.18 %	83,706	3.72	3.76	-0.04-1.06 %
BLANDM23	Jun 2023	522	78,840	-0.60 %	79,318	-0.62 %	79,816	1.30 %	78,794	-6.07 %	83,886	0.98	0.99	-0.01-1.01 %
JASM23	Jun 2023	30,002	77,138	63.65 %	47,137	0.00 %	47,137	0.00 %	47,136	30.48 %	36,124	1.92	1.96	-0.04-2.04 %
BANPUM23	Jun 2023	698	50,352	-0.14 %	50,425	-1.70 %	51,298	4.28 %	49,194	-0.24 %	49,314	9.43	9.60	-0.17-1.77 %
AAVM23	Jun 2023	673	48,926	1.35 %	48,272	0.00 %	48,273	0.88 %	47,850	9.07 %	43,871	2.67	2.74	-0.07-2.55 %
KTBU23	Sep 2023	0	44,847	0.00 %	44,847	0.00 %	44,847	2.52 %	43,746	-0.46 %	43,946	16.51	16.61	-0.1 -0.6 %
BANPUU23	Sep 2023	379	38,209	0.53 %	38,008	0.03 %	37,997	4.14 %	36,488	0.27 %	36,388	9.31	9.48	-0.17-1.79 %
BCPGH23	Mar 2023	6	35,062	-0.02 %	35,068	-0.02 %	35,075	-1.10 %	35,466	-0.24 %	35,550	9.20	9.00	0.2 2.22 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	3.92	0.10	2.62
BEC	8.45	0.20	2.42
BCPG	9.20	0.20	2.22
MAJOR	16.80	0.30	1.82
QH	2.40	0.04	1.69
SCGP	46.75	0.75	1.63
ADVANC	209.00	3.00	1.46
BGRIM	39.50	0.50	1.28
TTA	8.00	0.10	1.27
MEGA	44.25	0.50	1.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.60	-0.14	-5.11
IRPC	2.50	-0.12	-4.58
TQM	32.00	-1.25	-3.76
PTTEP	136.00	-4.50	-3.20
SAWAD	48.75	-1.50	-2.99
BANPU	10.20	-0.30	-2.86
TRUE	8.00	-0.20	-2.44
MINT	31.25	-0.75	-2.34
SIRI	1.68	-0.04	-2.33
KCE	42.25	-1.00	-2.31

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
20/03/2023	137,752	146,527	-8,775	66,966	62,333	4,633	168,157	164,015	4,142	372,875	613,669

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/03/2023	53,698	50,379	3,319	6,503	6,068	435	37,186	40,940	-3,754	97,387	40,279

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/03/2023	312	567	-255	11,342	17,618	-6,276	32,802	26,271	6,531	44,456	151,830