

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Mar-23	20-Mar-23	Change	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23	(+/-)	15-Mar-23
S50H23	Mar 2023	948.40	933.20	15.2 1.63 %	443,741	0.02 %	443,661	-1.26 %	449,336	-2.57 %	461,174	-2.65 %	473,710
S50J23	Apr 2023	946.70	931.50	15.2 1.63 %	147	-3.29 %	152	10.95 %	137	-6.80 %	147	-2.00 %	150
S50K23	May 2023	946.20	930.30	15.9 1.71 %	161	-2.42 %	165	5.10 %	157	#####%	199	-3.86 %	207
S50M23	Jun 2023	945.10	930.10	15 1.61 %	120,145	2.03 %	117,749	3.65 %	113,599	0.76 %	112,739	3.03 %	109,428
S50U23	Sep 2023	941.50	926.90	14.6 1.58 %	35,281	4.34 %	33,813	-0.18 %	33,874	1.14 %	33,493	-4.52 %	35,077
S50Z23	Dec 2023	941.70	926.90	14.8 1.6 %	19,226	6.05 %	18,129	1.81 %	17,806	0.90 %	17,648	2.40 %	17,234

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Mar-23	20-Mar-23	Change	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23	(+/-)	15-Mar-23
SIRIM23	Jun 2023	30,126	1.62	1.69	-0.07 -4.14 %	14,558	-41.46 %	24,869	28.34 %	19,377	303.27 %	4,805	12.08 %	4,287
JASH23	Mar 2023	27,558	2.03	1.91	0.12 6.28 %	80,583	-17.85 %	98,090	-0.01 %	98,095	0.00 %	98,097	-0.51 %	98,598
SIRIU23	Sep 2023	26,110	1.62	1.68	-0.06 -3.57 %	26,187	24.22 %	21,081	74.86 %	12,056	-14.20 %	14,052	33.18 %	10,551
SIRIH23	Mar 2023	24,902	1.63	1.67	-0.04 -2.40 %	17,499	-49.60 %	34,723	4.40 %	33,260	-1.04 %	33,608	0.34 %	33,494
CKPM23	Jun 2023	18,531	3.96	3.86	0.10 2.59 %	29,961	140.79 %	12,443	0.50 %	12,381	0.44 %	12,327	0.89 %	12,218
JASM23	Jun 2023	17,533	1.97	1.92	0.05 2.60 %	94,665	22.72 %	77,138	63.65 %	47,137	0.00 %	47,137	0.00 %	47,136
CKPH23	Mar 2023	17,507	3.97	3.83	0.14 3.66 %	3,547	-83.15 %	21,052	-9.07 %	23,152	-0.02 %	23,157	-2.11 %	23,657
WHAM23	Jun 2023	17,022	4.08	4.11	-0.03 -0.73 %	29,842	51.78 %	19,661	39.81 %	14,063	26.76 %	11,094	-70.31 %	37,369
TRUEH23	Mar 2023	16,111	8.31	8.01	0.30 3.75 %	8,046	-33.21 %	12,047	20.01 %	10,038	-9.09 %	11,042	216.21 %	3,492
GUNKULM23	Jun 2023	13,023	3.77	3.72	0.05 1.34 %	89,789	4.06 %	86,282	0.06 %	86,226	2.64 %	84,010	0.18 %	83,860

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23	(+/-)	15-Mar-23	21-Mar-23	20-Mar-23	Change
BLANDU23	Sep 2023	7,508	190,246	-3.79 %	197,738	0.00 %	197,732	0.01 %	197,715	13.49 %	174,215	1.01	1.02	-0.01-0.98 %
JASM23	Jun 2023	17,533	94,665	22.72 %	77,138	63.65 %	47,137	0.00 %	47,137	0.00 %	47,136	1.97	1.92	0.05 2.6 %
GUNKULM23	Jun 2023	13,023	89,789	4.06 %	86,282	0.06 %	86,226	2.64 %	84,010	0.18 %	83,860	3.77	3.72	0.05 1.34 %
JASH23	Mar 2023	27,558	80,583	-17.85 %	98,090	-0.01 %	98,095	0.00 %	98,097	-0.51 %	98,598	2.03	1.91	0.12 6.28 %
BLANDM23	Jun 2023	4	78,842	0.00 %	78,840	-0.60 %	79,318	-0.62 %	79,816	1.30 %	78,794	0.99	0.98	0.01 1.02 %
AAVM23	Jun 2023	1,612	50,486	3.19 %	48,926	1.35 %	48,272	0.00 %	48,273	0.88 %	47,850	2.66	2.67	-0.01-0.37 %
BANPUM23	Jun 2023	1,333	49,282	-2.13 %	50,352	-0.14 %	50,425	-1.70 %	51,298	4.28 %	49,194	9.80	9.43	0.37 3.92 %
KTBU23	Sep 2023	100	44,947	0.22 %	44,847	0.00 %	44,847	0.00 %	44,847	2.52 %	43,746	16.69	16.51	0.18 1.09 %
BANPUU23	Sep 2023	108	38,305	0.25 %	38,209	0.53 %	38,008	0.03 %	37,997	4.14 %	36,488	9.62	9.31	0.31 3.33 %
BCPGH23	Mar 2023	305	34,857	-0.58 %	35,062	-0.02 %	35,068	-0.02 %	35,075	-1.10 %	35,466	9.35	9.20	0.15 1.63 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	2.00	0.10	5.26
PTG	14.10	0.60	4.44
TRUE	8.35	0.35	4.38
BJC	38.25	1.50	4.08
TQM	33.25	1.25	3.91
INTUCH	75.00	2.50	3.45
OR	21.00	0.70	3.45
LPN	4.40	0.14	3.29
JMT	47.50	1.50	3.26
MINT	32.25	1.00	3.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.61	-0.07	-4.17
TASCO	19.70	-0.60	-2.96
WHA	4.12	-0.08	-1.90
AP	11.80	-0.20	-1.67
QH	2.38	-0.02	-0.83
PSH	12.70	-0.10	-0.78
PSL	14.10	-0.10	-0.70
HMPRO	14.10	-0.10	-0.70
KEX	15.40	-0.10	-0.65
TTCL	4.32	-0.02	-0.46

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
21/03/2023	114,256	101,283	12,973	46,508	52,778	-6,270	119,727	126,430	-6,703	280,491	618,701

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2023	27,268	29,438	-2,170	2,671	3,920	-1,249	26,286	22,867	3,419	56,225	38,947

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2023	122	1,701	-1,579	20,537	18,075	2,462	24,975	25,858	-883	45,634	146,171