

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Mar-23	21-Mar-23	Change	22-Mar-23	(+/-)	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23
S50H23	Mar 2023	953.90	948.40	5.5 0.58 %	432,116	-2.62 %	443,741	0.02 %	443,661	-1.26 %	449,336	-2.57 %	461,174
S50J23	Apr 2023	951.80	946.70	5.1 0.54 %	142	-3.40 %	147	-3.29 %	152	10.95 %	137	-6.80 %	147
S50K23	May 2023	950.80	946.20	4.6 0.49 %	175	8.70 %	161	-2.42 %	165	5.10 %	157	##### %	199
S50M23	Jun 2023	950.60	945.10	5.5 0.58 %	127,028	5.73 %	120,145	2.03 %	117,749	3.65 %	113,599	0.76 %	112,739
S50U23	Sep 2023	946.30	941.50	4.8 0.51 %	35,750	1.33 %	35,281	4.34 %	33,813	-0.18 %	33,874	1.14 %	33,493
S50Z23	Dec 2023	946.60	941.70	4.9 0.52 %	19,326	0.52 %	19,226	6.05 %	18,129	1.81 %	17,806	0.90 %	17,648

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Mar-23	21-Mar-23	Change	22-Mar-23	(+/-)	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23
BCPGH23	Mar 2023	23,557	9.61	9.35	0.26 2.78 %	16,502	-52.66 %	34,857	-0.58 %	35,062	-0.02 %	35,068	-0.02 %	35,075
BCPGU23	Sep 2023	16,825	9.51	9.25	0.26 2.81 %	18,479	1,009.85 %	1,665	6.46 %	1,564	0.00 %	1,564	0.00 %	1,564
TRUEH23	Mar 2023	12,017	8.25	8.31	-0.06 -0.72 %	2,040	-74.65 %	8,046	-33.21 %	12,047	20.01 %	10,038	-9.09 %	11,042
WHAM23	Jun 2023	11,732	4.07	4.08	-0.01 -0.25 %	32,536	9.03 %	29,842	51.78 %	19,661	39.81 %	14,063	26.76 %	11,094
ITDM23	Jun 2023	8,069	1.64	1.61	0.03 1.86 %	25,460	46.38 %	17,393	0.58 %	17,292	0.10 %	17,275	0.03 %	17,270
ITDH23	Mar 2023	8,020	1.59	1.59	0.00 0.00 %	7,108	-53.00 %	15,123	0.00 %	15,123	-59.91 %	37,723	-0.01 %	37,728
GUNKULH23	Mar 2023	8,002	3.82	3.81	0.01 0.26 %	24,508	-24.61 %	32,508	4.58 %	31,083	10.67 %	28,085	1.95 %	27,547
PRMH23	Mar 2023	7,500	7.35	7.39	-0.04 -0.54 %	4,143	-64.42 %	11,643	0.00 %	11,643	0.00 %	11,643	-0.09 %	11,653
PRMM23	Jun 2023	7,500	7.29	7.34	-0.05 -0.68 %	9,135	458.72 %	1,635	0.00 %	1,635	0.00 %	1,635	-23.42 %	2,135
TRUEU23	Sep 2023	7,000	8.32	8.38	-0.06 -0.72 %	9,080	153.63 %	3,580	-12.25 %	4,080	0.74 %	4,050	0.00 %	4,050

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*22-Mar-23	(+/-)	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	(+/-)	16-Mar-23	22-Mar-23	21-Mar-23	Change
BLANDU23	Sep 2023	500	190,746	0.26 %	190,246	-3.79 %	197,738	0.00 %	197,732	0.01 %	197,715	0.98	1.01	-0.03-2.97 %
JASM23	Jun 2023	557	95,149	0.51 %	94,665	22.72 %	77,138	63.65 %	47,137	0.00 %	47,137	2.00	1.97	0.03 1.52 %
GUNKULM23	Jun 2023	5,086	91,874	2.32 %	89,789	4.06 %	86,282	0.06 %	86,226	2.64 %	84,010	3.74	3.77	-0.03 -0.8 %
JASH23	Mar 2023	37	80,592	0.01 %	80,583	-17.85 %	98,090	-0.01 %	98,095	0.00 %	98,097	1.99	2.03	-0.04-1.97 %
BLANDM23	Jun 2023	502	79,344	0.64 %	78,842	0.00 %	78,840	-0.60 %	79,318	-0.62 %	79,816	1.00	0.99	0.01 1.01 %
BANPUM23	Jun 2023	1,081	49,808	1.07 %	49,282	-2.13 %	50,352	-0.14 %	50,425	-1.70 %	51,298	10.02	9.80	0.22 2.24 %
AAVM23	Jun 2023	5,076	49,539	-1.88 %	50,486	3.19 %	48,926	1.35 %	48,272	0.00 %	48,273	2.67	2.66	0.01 0.38 %
SUPERM23	Jun 2023	1,000	47,620	2.15 %	46,620	0.00 %	46,619	0.01 %	46,616	0.00 %	46,616	0.56	0.57	-0.01-1.75 %
KTBU23	Sep 2023	102	45,049	0.23 %	44,947	0.22 %	44,847	0.00 %	44,847	0.00 %	44,847	16.90	16.69	0.21 1.26 %
BANPUU23	Sep 2023	411	38,697	1.02 %	38,305	0.25 %	38,209	0.53 %	38,008	0.03 %	37,997	9.85	9.62	0.23 2.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.29	0.08	6.61
SIRI	1.68	0.07	4.35
BCPG	9.70	0.35	3.74
TOP	51.50	1.75	3.52
PTTGC	46.25	1.50	3.35
IRPC	2.62	0.08	3.15
IVL	35.00	1.00	2.94
AWC	5.60	0.15	2.75
BCP	31.00	0.75	2.48
EPG	8.40	0.20	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	8.25	-0.35	-4.07
SAMART	4.48	-0.18	-3.86
MAJOR	16.20	-0.60	-3.57
TQM	32.25	-1.00	-3.01
JMT	46.25	-1.25	-2.63
TOA	32.25	-0.75	-2.27
PLANB	8.70	-0.20	-2.25
TRUE	8.20	-0.15	-1.80
THANI	3.60	-0.06	-1.64
AEONTS	182.50	-3.00	-1.62

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
22/03/2023	78,188	68,624	9,564	47,510	44,753	2,757	86,835	99,156	-12,321	212,533	614,537

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2023	33,399	38,948	-5,549	3,300	3,774	-474	31,383	25,360	6,023	68,082	36,221

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2023	31	0	31	15,329	23,037	-7,708	37,731	30,054	7,677	53,091	144,906