

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Mar-23	22-Mar-23	Change	23-Mar-23 (+/-)	22-Mar-23 (+/-)	21-Mar-23 (+/-)	20-Mar-23 (+/-)	17-Mar-23				
S50H23	Mar 2023	959.10	953.90	5.2 0.55 %	424,802	-1.69 %	432,116	-2.62 %	443,741	0.02 %	443,661	-1.26 %	449,336
S50J23	Apr 2023	957.20	951.80	5.4 0.57 %	144	1.41 %	142	-3.40 %	147	-3.29 %	152	10.95 %	137
S50K23	May 2023	956.90	950.80	6.1 0.64 %	190	8.57 %	175	8.70 %	161	-2.42 %	165	5.10 %	157
S50M23	Jun 2023	956.30	950.60	5.7 0.6 %	140,399	10.53 %	127,028	5.73 %	120,145	2.03 %	117,749	3.65 %	113,599
S50U23	Sep 2023	951.80	946.30	5.5 0.58 %	35,480	-0.76 %	35,750	1.33 %	35,281	4.34 %	33,813	-0.18 %	33,874
S50Z23	Dec 2023	951.80	946.60	5.2 0.55 %	19,287	-0.20 %	19,326	0.52 %	19,226	6.05 %	18,129	1.81 %	17,806

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Mar-23	22-Mar-23	Change	23-Mar-23 (+/-)	22-Mar-23 (+/-)	21-Mar-23 (+/-)	20-Mar-23 (+/-)	17-Mar-23				
BCPGH23	Mar 2023	14,539	9.85	9.61	0.24 2.50 %	1,963	-88.10 %	16,502	-52.66 %	34,857	-0.58 %	35,062	-0.02 %	35,068
BCPGU23	Sep 2023	14,100	9.75	9.51	0.24 2.52 %	32,579	76.30 %	18,479	##### %	1,665	6.46 %	1,564	0.00 %	1,564
WHAM23	Jun 2023	9,760	4.14	4.07	0.07 1.72 %	27,072	-16.79 %	32,536	9.03 %	29,842	51.78 %	19,661	39.81 %	14,063
GUNKULM23	Jun 2023	9,198	3.87	3.74	0.13 3.48 %	90,008	-2.03 %	91,874	2.32 %	89,789	4.06 %	86,282	0.06 %	86,226
JASH23	Mar 2023	9,077	2.10	1.99	0.11 5.53 %	75,519	-6.29 %	80,592	0.01 %	80,583	-17.85 %	98,090	-0.01 %	98,095
AAVM23	Jun 2023	7,189	2.75	2.67	0.08 3.00 %	50,635	2.21 %	49,539	-1.88 %	50,486	3.19 %	48,926	1.35 %	48,272
VNGM23	Jun 2023	7,002	4.88	4.75	0.13 2.74 %	8,612	434.57 %	1,611	0.06 %	1,610	0.00 %	1,610	0.00 %	1,610
VNGH23	Mar 2023	7,002	4.91	4.78	0.13 2.72 %	84	-98.81 %	7,086	0.00 %	7,086	-0.01 %	7,087	-0.07 %	7,092
TRUEM23	Jun 2023	6,968	8.50	8.30	0.20 2.41 %	13,048	27.83 %	10,207	25.87 %	8,109	99.04 %	4,074	2.36 %	3,980
BANPUM23	Jun 2023	6,784	10.14	10.02	0.12 1.20 %	45,053	-9.55 %	49,808	1.07 %	49,282	-2.13 %	50,352	-0.14 %	50,425

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Mar-23	(+/-)	22-Mar-23	(+/-)	21-Mar-23	(+/-)	20-Mar-23	(+/-)	17-Mar-23	23-Mar-23	22-Mar-23	Change
BLANDU23	Sep 2023	3	190,749	0.00 %	190,746	0.26 %	190,246	-3.79 %	197,738	0.00 %	197,732	1.01	0.98	0.03 3.06 %
JASM23	Jun 2023	6,560	100,701	5.84 %	95,149	0.51 %	94,665	22.72 %	77,138	63.65 %	47,137	2.11	2.00	0.11 5.5 %
GUNKULM23	Jun 2023	9,198	90,008	-2.03 %	91,874	2.32 %	89,789	4.06 %	86,282	0.06 %	86,226	3.87	3.74	0.13 3.48 %
BLANDM23	Jun 2023	203	79,546	0.25 %	79,344	0.64 %	78,842	0.00 %	78,840	-0.60 %	79,318	1.01	1.00	0.01 1 %
JASH23	Mar 2023	9,077	75,519	-6.29 %	80,592	0.01 %	80,583	-17.85 %	98,090	-0.01 %	98,095	2.10	1.99	0.11 5.53 %
AAVM23	Jun 2023	7,189	50,635	2.21 %	49,539	-1.88 %	50,486	3.19 %	48,926	1.35 %	48,272	2.75	2.67	0.08 3 %
SUPERM23	Jun 2023	10	47,620	0.00 %	47,620	2.15 %	46,620	0.00 %	46,619	0.01 %	46,616	0.60	0.56	0.04 7.14 %
BANPUM23	Jun 2023	6,784	45,053	-9.55 %	49,808	1.07 %	49,282	-2.13 %	50,352	-0.14 %	50,425	10.14	10.02	0.12 1.2 %
KTBU23	Sep 2023	0	45,049	0.00 %	45,049	0.23 %	44,947	0.22 %	44,847	0.00 %	44,847	16.83	16.90	-0.07 -0.41 %
BANPUU23	Sep 2023	407	38,494	-0.52 %	38,697	1.02 %	38,305	0.25 %	38,209	0.53 %	38,008	9.99	9.85	0.14 1.42 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	5.05	0.27	5.65
JAS	2.08	0.10	5.05
STA	21.80	0.90	4.31
CKP	4.14	0.14	3.50
KCE	44.75	1.50	3.47
GUNKUL	3.88	0.12	3.19
HANA	50.00	1.50	3.09
TRUE	8.45	0.25	3.05
WHA	4.22	0.12	2.93
LPN	4.60	0.12	2.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.64	-0.04	-1.09
GLOBAL	18.30	-0.20	-1.08
PTT	31.25	-0.25	-0.79
TOA	32.00	-0.25	-0.78
PRM	7.30	-0.05	-0.68
BCH	19.80	-0.10	-0.50
ADVANC	213.00	-1.00	-0.47
OR	21.30	-0.10	-0.47
INTUCH	75.00	-0.25	-0.33

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
23/03/2023	118,437	94,127	24,310	39,096	42,719	-3,623	110,261	130,948	-20,687	267,794	620,302

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2023	40,494	37,099	3,395	4,913	4,237	676	25,399	29,470	-4,071	70,806	37,049

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2023	166	197	-31	27,018	13,935	13,083	21,871	34,923	-13,052	49,055	138,501