

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Mar-23	23-Mar-23	Change	24-Mar-23 (+/-)	23-Mar-23 (+/-)	22-Mar-23 (+/-)	21-Mar-23 (+/-)	20-Mar-23				
S50H23	Mar 2023	955.80	959.10	-3.3 -0.34 %	414,226	-2.49 %	424,802	-1.69 %	432,116	-2.62 %	443,741	0.02 %	443,661
S50J23	Apr 2023	956.20	957.20	-1 -0.1 %	146	1.39 %	144	1.41 %	142	-3.40 %	147	-3.29 %	152
S50K23	May 2023	953.70	956.90	-3.2 -0.33 %	186	-2.11 %	190	8.57 %	175	8.70 %	161	-2.42 %	165
S50M23	Jun 2023	952.50	956.30	-3.8 -0.4 %	162,992	16.09 %	140,399	10.53 %	127,028	5.73 %	120,145	2.03 %	117,749
S50U23	Sep 2023	948.90	951.80	-2.9 -0.3 %	34,756	-2.04 %	35,480	-0.76 %	35,750	1.33 %	35,281	4.34 %	33,813
S50Z23	Dec 2023	948.90	951.80	-2.9 -0.3 %	19,265	-0.11 %	19,287	-0.20 %	19,326	0.52 %	19,226	6.05 %	18,129

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Mar-23	23-Mar-23	Change	24-Mar-23 (+/-)	23-Mar-23 (+/-)	22-Mar-23 (+/-)	21-Mar-23 (+/-)	20-Mar-23				
TRUEM23	Jun 2023	7,121	8.58	8.50	0.08 0.94 %	18,539	42.08 %	13,048	27.83 %	10,207	25.87 %	8,109	99.04 %	4,074
GUNKULM23	Jun 2023	7,107	3.82	3.87	-0.05 -1.29 %	88,982	-1.14 %	90,008	-2.03 %	91,874	2.32 %	89,789	4.06 %	86,282
JASM23	Jun 2023	7,018	2.08	2.11	-0.03 -1.42 %	104,701	3.97 %	100,701	5.84 %	95,149	0.51 %	94,665	22.72 %	77,138
TRUEEH23X	Mar 2023	7,004	8.55	8.48	0.07 0.83 %	14,750	-32.19 %	21,752	-2.26 %	22,256	-0.02 %	22,260	-2.20 %	22,761
SIRIM23	Jun 2023	6,268	1.68	1.68	0.00 0.00 %	17,019	10.23 %	15,440	3.58 %	14,906	2.39 %	14,558	-41.46 %	24,869
AAVM23	Jun 2023	6,025	2.73	2.75	-0.02 -0.73 %	47,653	-5.89 %	50,635	2.21 %	49,539	-1.88 %	50,486	3.19 %	48,926
IRPCM23	Jun 2023	4,724	2.64	2.68	-0.04 -1.49 %	21,762	-0.16 %	21,796	2.72 %	21,219	4.85 %	20,238	0.28 %	20,182
WHAM23	Jun 2023	4,658	4.15	4.14	0.01 0.24 %	26,118	-3.52 %	27,072	-16.79 %	32,536	9.03 %	29,842	51.78 %	19,661
SUPERM23	Jun 2023	4,008	0.60	0.60	0.00 0.00 %	51,626	8.41 %	47,620	0.00 %	47,620	2.15 %	46,620	0.00 %	46,619
SUPERH23	Mar 2023	4,001	0.57	0.58	-0.01 -1.72 %	19,774	-16.83 %	23,774	0.00 %	23,773	-20.15 %	29,773	0.00 %	29,773

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*24-Mar-23	(+/-)	23-Mar-23	(+/-)	22-Mar-23	(+/-)	21-Mar-23	(+/-)	20-Mar-23	24-Mar-23	23-Mar-23	Change
BLANDU23	Sep 2023	1	190,750	0.00 %	190,749	0.00 %	190,746	0.26 %	190,246	-3.79 %	197,738	1.00	1.01	-0.01-0.99 %
JASM23	Jun 2023	7,018	104,701	3.97 %	100,701	5.84 %	95,149	0.51 %	94,665	22.72 %	77,138	2.08	2.11	-0.03-1.42 %
GUNKULM23	Jun 2023	7,107	88,982	-1.14 %	90,008	-2.03 %	91,874	2.32 %	89,789	4.06 %	86,282	3.82	3.87	-0.05-1.29 %
BLANDM23	Jun 2023	505	80,048	0.63 %	79,546	0.25 %	79,344	0.64 %	78,842	0.00 %	78,840	1.00	1.01	-0.01-0.99 %
JASH23	Mar 2023	3,014	72,508	-3.99 %	75,519	-6.29 %	80,592	0.01 %	80,583	-17.85 %	98,090	2.13	2.10	0.03 1.43 %
SUPERM23	Jun 2023	4,008	51,626	8.41 %	47,620	0.00 %	47,620	2.15 %	46,620	0.00 %	46,619	0.60	0.60	0 0 %
AAVM23	Jun 2023	6,025	47,653	-5.89 %	50,635	2.21 %	49,539	-1.88 %	50,486	3.19 %	48,926	2.73	2.75	-0.02-0.73 %
BANPUM23	Jun 2023	819	45,524	1.05 %	45,053	-9.55 %	49,808	1.07 %	49,282	-2.13 %	50,352	10.07	10.14	-0.07-0.69 %
KTBU23	Sep 2023	400	45,049	0.00 %	45,049	0.00 %	45,049	0.23 %	44,947	0.22 %	44,847	16.73	16.83	-0.1-0.59 %
BANPUU23	Sep 2023	8	38,496	0.01 %	38,494	-0.52 %	38,697	1.02 %	38,305	0.25 %	38,209	9.98	9.99	-0.01 -0.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	15.70	0.40	2.61
KCE	45.75	1.00	2.23
CENDEL	57.25	1.25	2.23
JAS	2.12	0.04	1.92
HANA	50.75	0.75	1.50
TTW	8.50	0.10	1.19
TRUE	8.55	0.10	1.18
VGI	3.96	0.04	1.02
GULF	53.25	0.50	0.95
BDMS	29.25	0.25	0.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	30.75	-1.25	-3.91
STEC	12.60	-0.40	-3.08
OSP	31.75	-0.75	-2.31
MEGA	42.75	-1.00	-2.29
BJC	38.50	-0.75	-1.91
CPF	21.70	-0.40	-1.81
SIRI	1.67	-0.03	-1.76
PLANB	8.65	-0.15	-1.70
SUPER	0.58	-0.01	-1.69
BCP	30.75	-0.50	-1.60

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
24/03/2023	136,991	137,148	-157	45,801	47,717	-1,916	100,759	98,686	2,073	283,551	631,571

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2023	30,009	27,493	2,516	4,827	3,116	1,711	26,794	31,021	-4,227	61,630	39,042

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2023	363	454	-91	10,791	11,161	-370	24,356	23,895	461	35,510	140,369