

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		27-Mar-23	24-Mar-23	Change	27-Mar-23	(+/-)	24-Mar-23	(+/-)	23-Mar-23	(+/-)	22-Mar-23	(+/-)	21-Mar-23	
S50H23	Mar 2023	959.70	955.80	3.9 0.41 %	416,666	0.59 %	414,226	-2.49 %	424,802	-1.69 %	432,116	-2.62 %	443,741	
S50J23	Apr 2023	957.10	956.20	0.9 0.09 %	144	-1.37 %	146	1.39 %	144	1.41 %	142	-3.40 %	147	
S50K23	May 2023	956.40	953.70	2.7 0.28 %	181	-2.69 %	186	-2.11 %	190	8.57 %	175	8.70 %	161	
S50M23	Jun 2023	956.10	952.50	3.6 0.38 %	225,432	38.31 %	162,992	16.09 %	140,399	10.53 %	127,028	5.73 %	120,145	
S50U23	Sep 2023	953.00	948.90	4.1 0.43 %	35,297	1.56 %	34,756	-2.04 %	35,480	-0.76 %	35,750	1.33 %	35,281	
S50Z23	Dec 2023	952.70	948.90	3.8 0.4 %	18,873	-2.03 %	19,265	-0.11 %	19,287	-0.20 %	19,326	0.52 %	19,226	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			27-Mar-23	24-Mar-23	Change	27-Mar-23	(+/-)	24-Mar-23	(+/-)	23-Mar-23	(+/-)	22-Mar-23	(+/-)	21-Mar-23	
JASM23	Jun 2023	31,505	2.04	2.08	-0.04 -1.92%	76,196	-27.23 %	104,701	3.97 %	100,701	5.84 %	95,149	0.51 %	94,665	
AAVM23	Jun 2023	13,605	2.79	2.73	0.06 2.20%	61,196	28.42 %	47,653	-5.89 %	50,635	2.21 %	49,539	-1.88 %	50,486	
GUNKULH23	Mar 2023	12,090	3.87	3.87	0.00 0.00%	17,474	-28.70 %	24,508	0.00 %	24,508	0.00 %	24,508	-24.61 %	32,508	
SIRIM23	Jun 2023	10,563	1.65	1.68	-0.03 -1.79%	23,048	35.43 %	17,019	10.23 %	15,440	3.58 %	14,906	2.39 %	14,558	
SIRIH23	Mar 2023	8,013	1.66	1.68	-0.02 -1.19%	9,041	-46.94 %	17,040	-0.90 %	17,195	-0.01 %	17,196	-1.73 %	17,499	
STPIH23	Mar 2023	6,500	4.02	4.04	-0.02 -0.50%	18,788	-17.55 %	22,788	0.00 %	22,788	0.00 %	22,788	0.00 %	22,788	
TTBM23	Jun 2023	6,030	1.36	1.35	0.01 0.74%	30,810	24.18 %	24,810	-0.06 %	24,824	11.20 %	22,324	-6.79 %	23,949	
SUPERZ23	Dec 2023	5,000	0.60	0.61	-0.01 -1.64%	15,113	49.44 %	10,113	11.03 %	9,108	0.00 %	9,108	0.00 %	9,108	
CPFM23	Jun 2023	4,608	21.63	21.73	-0.10 -0.46%	16,499	37.59 %	11,991	3.76 %	11,556	0.97 %	11,445	5.67 %	10,831	
CPFH23	Mar 2023	4,600	21.70	21.95	-0.25 -1.14%	4,412	-51.04 %	9,012	-6.30 %	9,618	-0.21 %	9,638	-5.08 %	10,154	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*27-Mar-23	(+/-)	24-Mar-23	(+/-)	23-Mar-23	(+/-)	22-Mar-23	(+/-)	21-Mar-23	27-Mar-23	24-Mar-23	Change	
BLANDU23	Sep 2023	1,003	191,752	0.53 %	190,750	0.00 %	190,749	0.00 %	190,746	0.26 %	190,246	1.00	1.00	0 0 %	
GUNKULM23	Jun 2023	3,130	91,601	2.94 %	88,982	-1.14 %	90,008	-2.03 %	91,874	2.32 %	89,789	3.82	3.82	0 0 %	
BLANDM23	Jun 2023	3,003	83,048	3.75 %	80,048	0.63 %	79,546	0.25 %	79,344	0.64 %	78,842	1.00	1.00	0 0 %	
JASM23	Jun 2023	31,505	76,196	-27.23 %	104,701	3.97 %	100,701	5.84 %	95,149	0.51 %	94,665	2.04	2.08	-0.04-1.92 %	
JASH23	Mar 2023	3,500	69,008	-4.83 %	72,508	-3.99 %	75,519	-6.29 %	80,592	0.01 %	80,583	2.08	2.13	-0.05-2.35 %	
AAVM23	Jun 2023	13,605	61,196	28.42 %	47,653	-5.89 %	50,635	2.21 %	49,539	-1.88 %	50,486	2.79	2.73	0.06 2.2 %	
SUPERM23	Jun 2023	0	51,626	0.00 %	51,626	8.41 %	47,620	0.00 %	47,620	2.15 %	46,620	0.59	0.60	-0.01-1.67 %	
BANPUM23	Jun 2023	1,662	46,392	1.91 %	45,524	1.05 %	45,053	-9.55 %	49,808	1.07 %	49,282	10.08	10.07	0.01 0.1 %	
KTBU23	Sep 2023	100	45,149	0.22 %	45,049	0.00 %	45,049	0.00 %	45,049	0.23 %	44,947	16.64	16.73	-0.09-0.54 %	
BANPUU23	Sep 2023	594	38,990	1.28 %	38,496	0.01 %	38,494	-0.52 %	38,697	1.02 %	38,305	9.99	9.98	0.01 0.1 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	14.50	0.60	4.32
GLOBAL	19.00	0.60	3.26
MAJOR	16.90	0.40	2.42
BJC	39.25	0.75	1.95
SPRC	10.80	0.20	1.89
SUPER	0.59	0.01	1.72
ORI	11.90	0.20	1.71
BCP	31.25	0.50	1.63
COM7	31.75	0.50	1.60
LH	9.75	0.15	1.56

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	1.77	-0.04	-2.21
JAS	2.08	-0.04	-1.89
STGT	10.40	-0.20	-1.89
BEC	8.60	-0.15	-1.71
CHG	3.60	-0.06	-1.64
OSP	31.25	-0.50	-1.57
HANA	50.00	-0.75	-1.48
BTS	7.10	-0.10	-1.39
SAMART	4.50	-0.06	-1.32
BPP	15.40	-0.20	-1.28

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
27/03/2023	223,750	222,991	759	34,934	34,598	336	73,397	74,492	-1,095	332,081	696,593

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/03/2023	26,463	29,979	-3,516	3,719	5,232	-1,513	27,519	22,490	5,029	57,701	37,672

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/03/2023	265	40	225	8,742	18,864	-10,122	32,166	22,269	9,897	41,173	130,053