

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		28-Mar-23	27-Mar-23	Change	28-Mar-23 (+/-)	27-Mar-23 (+/-)	24-Mar-23 (+/-)	23-Mar-23 (+/-)	22-Mar-23
S50H23	Mar 2023	966.70	959.70	7 0.73 %	332,318 ##### %	416,666 0.59 %	414,226 -2.49 %	424,802 -1.69 %	432,116
S50J23	Apr 2023	963.60	957.10	6.5 0.68 %	138 -4.17 %	144 -1.37 %	146 1.39 %	144 1.41 %	142
S50K23	May 2023	963.50	956.40	7.1 0.74 %	192 6.08 %	181 -2.69 %	186 -2.11 %	190 8.57 %	175
S50M23	Jun 2023	962.50	956.10	6.4 0.67 %	338,381 50.10 %	225,432 38.31 %	162,992 16.09 %	140,399 10.53 %	127,028
S50U23	Sep 2023	959.50	953.00	6.5 0.68 %	35,812 1.46 %	35,297 1.56 %	34,756 -2.04 %	35,480 -0.76 %	35,750
S50Z23	Dec 2023	959.40	952.70	6.7 0.7 %	19,077 1.08 %	18,873 -2.03 %	19,265 -0.11 %	19,287 -0.20 %	19,326

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			28-Mar-23	27-Mar-23	Change	28-Mar-23 (+/-)	27-Mar-23 (+/-)	24-Mar-23 (+/-)	23-Mar-23 (+/-)	22-Mar-23
KTCM23	Jun 2023	28,433	53.25	53.65	-0.40 -0.75 %	54,863 97.24 %	27,815 -1.74 %	28,308 0.16 %	28,264 1.12 %	27,950
KTCH23	Mar 2023	28,290	54.55	54.00	0.55 1.02 %	1,482 -94.81 %	28,568 -0.15 %	28,611 -0.35 %	28,712 -0.14 %	28,753
GUNKULH23	Mar 2023	19,763	3.96	3.87	0.09 2.33 %	4,591 -73.73 %	17,474 -28.70 %	24,508 0.00 %	24,508 0.00 %	24,508
TTBM23	Jun 2023	18,903	1.39	1.36	0.03 2.21 %	24,000 -22.10 %	30,810 24.18 %	24,810 -0.06 %	24,824 11.20 %	22,324
AAVM23	Jun 2023	14,318	2.86	2.79	0.07 2.51 %	64,363 5.18 %	61,196 28.42 %	47,653 -5.89 %	50,635 2.21 %	49,539
GUNKULM23	Jun 2023	14,276	3.91	3.82	0.09 2.36 %	97,755 6.72 %	91,601 2.94 %	88,982 -1.14 %	90,008 -2.03 %	91,874
TTBU23	Sep 2023	6,675	1.40	1.36	0.04 2.94 %	2,227 -58.62 %	5,382 0.09 %	5,377 131.17 %	2,326 0.17 %	2,322
CPFM23	Jun 2023	6,231	21.84	21.63	0.21 0.97 %	19,585 18.70 %	16,499 37.59 %	11,991 3.76 %	11,556 0.97 %	11,445
WHAM23	Jun 2023	6,118	4.19	4.16	0.03 0.72 %	26,164 2.01 %	25,648 -1.80 %	26,118 -3.52 %	27,072 -16.79 %	32,536
SUPERM23	Jun 2023	5,022	0.60	0.59	0.01 1.69 %	50,648 -1.89 %	51,626 0.00 %	51,626 8.41 %	47,620 0.00 %	47,620

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*28-Mar-23	(+/-)	27-Mar-23	(+/-)	24-Mar-23	(+/-)	23-Mar-23	(+/-)	22-Mar-23	28-Mar-23	27-Mar-23	Change
BLANDU23	Sep 2023	2	191,754	0.00 %	191,752	0.53 %	190,750	0.00 %	190,749	0.00 %	190,746	1.01	1.00	0.01 1 %
GUNKULM23	Jun 2023	14,276	97,755	6.72 %	91,601	2.94 %	88,982	-1.14 %	90,008	-2.03 %	91,874	3.91	3.82	0.09 2.36 %
BLANDM23	Jun 2023	1,104	84,147	1.32 %	83,048	3.75 %	80,048	0.63 %	79,546	0.25 %	79,344	1.01	1.00	0.01 1 %
JASM23	Jun 2023	2,959	74,255	-2.55 %	76,196	-27.23 %	104,701	3.97 %	100,701	5.84 %	95,149	2.08	2.04	0.04 1.96 %
JASH23	Mar 2023	1,018	68,503	-0.73 %	69,008	-4.83 %	72,508	-3.99 %	75,519	-6.29 %	80,592	2.08	2.08	0 0 %
AAVM23	Jun 2023	14,318	64,363	5.18 %	61,196	28.42 %	47,653	-5.89 %	50,635	2.21 %	49,539	2.86	2.79	0.07 2.51 %
KTCM23	Jun 2023	28,433	54,863	97.24 %	27,815	-1.74 %	28,308	0.16 %	28,264	1.12 %	27,950	53.25	53.65	-0.4 -0.75 %
SUPERM23	Jun 2023	5,022	50,648	-1.89 %	51,626	0.00 %	51,626	8.41 %	47,620	0.00 %	47,620	0.60	0.59	0.01 1.69 %
BANPUM23	Jun 2023	1,963	47,517	2.42 %	46,392	1.91 %	45,524	1.05 %	45,053	-9.55 %	49,808	10.20	10.08	0.12 1.19 %
KTBU23	Sep 2023	2,300	47,449	5.09 %	45,149	0.22 %	45,049	0.00 %	45,049	0.00 %	45,049	16.71	16.64	0.07 0.42 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.45	0.07	5.07
TOA	32.50	1.50	4.84
BPP	16.10	0.70	4.55
PTTEP	150.00	6.00	4.17
STA	22.30	0.80	3.72
SAWAD	53.25	1.75	3.40
TOP	53.75	1.75	3.37
THANI	3.72	0.12	3.33
JMT	48.00	1.50	3.23
IRPC	2.68	0.08	3.08

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.92	-0.13	-2.57
CENTEL	56.25	-1.25	-2.17
SUPER	0.58	-0.01	-1.69
CRC	45.00	-0.50	-1.10
TASCO	19.60	-0.20	-1.01
ORI	11.80	-0.10	-0.84
COM7	31.50	-0.25	-0.79
TPIPL	1.59	-0.01	-0.63
KCE	45.50	-0.25	-0.55
LH	9.70	-0.05	-0.51

## 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
28/03/2023	330,975	313,466	17,509	55,689	61,191	-5,502	73,650	85,657	-12,007	460,314	725,918

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2023	18,178	23,051	-4,873	2,671	2,900	-229	21,973	16,871	5,102	42,822	36,152

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2023	271	134	137	17,134	13,576	3,558	24,226	27,921	-3,695	41,631	128,617