

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		29-Mar-23	28-Mar-23	Change	29-Mar-23 (+/-)	28-Mar-23 (+/-)	27-Mar-23 (+/-)	24-Mar-23 (+/-)	23-Mar-23
S50H23	Mar 2023	972.60	966.70	5.9 0.61 %	267,592 ##### %	332,318 ##### %	416,666 0.59%	414,226 -2.49 %	424,802
S50J23	Apr 2023	969.00	963.60	5.4 0.56 %	146 5.80 %	138 -4.17 %	144 -1.37%	146 1.39 %	144
S50K23	May 2023	968.70	963.50	5.2 0.54 %	188 -2.08 %	192 6.08%	181 -2.69%	186 -2.11 %	190
S50M23	Jun 2023	967.50	962.50	5 0.52 %	374,620 10.71 %	338,381 50.10%	225,432 38.31%	162,992 16.09 %	140,399
S50U23	Sep 2023	964.60	959.50	5.1 0.53 %	36,763 2.66 %	35,812 1.46%	35,297 1.56%	34,756 -2.04 %	35,480
S50Z23	Dec 2023	964.20	959.40	4.8 0.5 %	19,207 0.68 %	19,077 1.08%	18,873 -2.03%	19,265 -0.11 %	19,287

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			29-Mar-23	28-Mar-23	Change	29-Mar-23 (+/-)	28-Mar-23 (+/-)	27-Mar-23 (+/-)	24-Mar-23 (+/-)	23-Mar-23
JASH23	Mar 2023	67,082	2.10	2.08	0.02 0.96%	1,942 -97.17 %	68,503 -0.73%	69,008 -4.83 %	72,508 -3.99 %	75,519
JASZ23	Dec 2023	65,554	2.00	2.11	-0.11 -5.21%	80,670 433.60 %	15,118 0.00%	15,118 19.81 %	12,618 0.00 %	12,618
STPIH23	Mar 2023	30,502	4.18	4.08	0.10 2.45%	290 -98.46 %	18,788 0.00%	18,788 -17.55 %	22,788 0.00 %	22,788
BEAUTYH23	Mar 2023	25,577	1.25	1.24	0.01 0.81%	1,750 -93.60 %	27,325 -0.06%	27,341 0.00 %	27,341 0.00 %	27,341
AAVM23	Jun 2023	25,317	2.81	2.86	-0.05 -1.75%	68,634 6.64 %	64,363 5.18%	61,196 28.42 %	47,653 -5.89 %	50,635
BEAUTYM23	Jun 2023	24,182	1.24	1.25	-0.01 -0.80%	48,137 99.18 %	24,168 1.91%	23,716 -0.51 %	23,838 2.19 %	23,326
TKNH23	Mar 2023	12,300	9.85	10.00	-0.15 -1.50%	2,385 -83.76 %	14,685 0.00%	14,685 -13.16 %	16,911 0.00 %	16,911
STPIM23	Jun 2023	11,542	4.20	4.10	0.10 2.44%	20,424 106.68 %	9,882 0.00%	9,882 67.98 %	5,883 2.14 %	5,760
TKNM23	Jun 2023	11,300	9.82	9.97	-0.15 -1.50%	14,624 339.95 %	3,324 0.00%	3,324 108.01 %	1,598 0.00 %	1,598
SIRIM23	Jun 2023	9,067	1.71	1.68	0.03 1.79%	25,993 6.04 %	24,513 6.36%	23,048 35.43 %	17,019 10.23 %	15,440

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price				
			*29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23 (+/-)	24-Mar-23 (+/-)	23-Mar-23	29-Mar-23	28-Mar-23	Change
BLANDU23	Sep 2023	2,001	193,755	1.04 %	191,754	0.00 %	191,752 0.53 %	190,750 0.00 %	190,749	1.01	1.01	0 0 %
GUNKULM23	Jun 2023	1,889	99,611	1.90 %	97,755	6.72 %	91,601 2.94 %	88,982 -1.14 %	90,008	3.92	3.91	0.01 0.26 %
BLANDM23	Jun 2023	1,019	85,165	1.21 %	84,147	1.32 %	83,048 3.75 %	80,048 0.63 %	79,546	1.01	1.01	0 0 %
JASZ23	Dec 2023	65,554	80,670 ##### %	15,118	0.00 %	15,118 19.81 %	12,618 0.00 %	12,618	2.00	2.11	-0.11 -5.21 %	
JASM23	Jun 2023	1,012	74,251	-0.01 %	74,255	-2.55 %	76,196 -27.23 %	104,701 3.97 %	100,701	2.13	2.08	0.05 2.4 %
AAVM23	Jun 2023	25,317	68,634	6.64 %	64,363	5.18 %	61,196 28.42 %	47,653 -5.89 %	50,635	2.81	2.86	-0.05 -1.75 %
KTCM23	Jun 2023	221	54,964	0.18 %	54,863	97.24 %	27,815 -1.74 %	28,308 0.16 %	28,264	53.50	53.25	0.25 0.47 %
BANPUM23	Jun 2023	3,470	50,748	6.80 %	47,517	2.42 %	46,392 1.91 %	45,524 1.05 %	45,053	10.21	10.20	0.01 0.1 %
SUPERM23	Jun 2023	6	50,654	0.01 %	50,648	-1.89 %	51,626 0.00 %	51,626 8.41 %	47,620	0.61	0.60	0.01 1.67 %
BEAUTYM23	Jun 2023	24,182	48,137	99.18 %	24,168	1.91 %	23,716 -0.51 %	23,838 2.19 %	23,326	1.24	1.25	-0.01 -0.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	153.50	3.50	2.33
ITD	1.63	0.03	1.87
BH	223.00	4.00	1.83
SIRI	1.71	0.03	1.79
BAY	29.50	0.50	1.72
KCE	46.25	0.75	1.65
TQM	34.00	0.50	1.49
RATCH	39.50	0.50	1.28
MEGA	42.75	0.50	1.18
BEC	8.85	0.10	1.14

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	38.25	-1.25	-3.16
TOA	31.50	-1.00	-3.08
BA	13.10	-0.40	-2.96
WHAUP	3.88	-0.10	-2.51
GLOBAL	18.80	-0.40	-2.08
BLA	28.50	-0.50	-1.72
GFPT	11.40	-0.20	-1.72
STEC	12.60	-0.20	-1.56
JMT	47.25	-0.75	-1.56
TASCO	19.30	-0.30	-1.53

## 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
29/03/2023	196,471	190,653	5,818	38,646	39,390	-744	81,989	87,063	-5,074	317,106	698,516

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2023	21,170	20,540	630	6,060	4,181	1,879	23,614	26,123	-2,509	50,844	35,834

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2023	47	180	-133	40,906	36,487	4,419	45,687	49,973	-4,286	86,640	130,350