

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Mar-23	29-Mar-23	Change	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	(+/-)	24-Mar-23
S50J23	Apr 2023	964.50	969.00	-4.5 -0.46 %	160	9.59 %	146	5.80 %	138	-4.17 %	144	-1.37 %	146
S50K23	May 2023	964.00	968.70	-4.7 -0.49 %	176	-6.38 %	188	-2.08 %	192	6.08 %	181	-2.69 %	186
S50M23	Jun 2023	963.90	967.50	-3.6 -0.37 %	370,859	-1.00 %	374,620	10.71 %	338,381	50.10 %	225,432	38.31 %	162,992
S50U23	Sep 2023	960.90	964.60	-3.7 -0.38 %	36,394	-1.00 %	36,763	2.66 %	35,812	1.46 %	35,297	1.56 %	34,756
S50Z23	Dec 2023	960.60	964.20	-3.6 -0.37 %	19,773	2.95 %	19,207	0.68 %	19,077	1.08 %	18,873	-2.03 %	19,265
S50H24	Mar 2024	959.60	964.10	-4.5 -0.47 %	500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Mar-23	29-Mar-23	Change	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	(+/-)	24-Mar-23
JASM23	Jun 2023	22,627	2.10	2.13	-0.03 -1.41 %	73,753	-0.67 %	74,251	-0.01 %	74,255	-2.55 %	76,196	-27.23 %	104,701
TRUEM23	Jun 2023	9,534	8.35	8.50	-0.15 -1.76 %	27,680	37.38 %	20,149	2.59 %	19,641	2.48 %	19,165	3.38 %	18,539
BEMM23	Jun 2023	6,123	9.00	8.78	0.22 2.51 %	13,577	-12.33 %	15,486	3.34 %	14,986	-14.27 %	17,481	17.50 %	14,877
RSH24	Mar 2024	5,100	16.15	15.66	0.49 3.13 %	5,100	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
AAVM23	Jun 2023	5,053	2.84	2.81	0.03 1.07 %	70,658	2.95 %	68,634	6.64 %	64,363	5.18 %	61,196	28.42 %	47,653
ESSOM23	Jun 2023	5,000	8.64	8.80	-0.16 -1.82 %	22,660	28.31 %	17,660	2.92 %	17,159	-5.53 %	18,163	2.84 %	17,661
ORM23	Jun 2023	4,707	21.15	21.21	-0.06 -0.28 %	4,379	17.02 %	3,742	-9.66 %	4,142	16.77 %	3,547	13.14 %	3,135
SIRIM23	Jun 2023	4,201	1.72	1.71	0.01 0.58 %	25,643	-1.35 %	25,993	6.04 %	24,513	6.36 %	23,048	35.43 %	17,019
GUNKULM23	Jun 2023	3,782	3.91	3.92	-0.01 -0.26 %	103,345	3.75 %	99,611	1.90 %	97,755	6.72 %	91,601	2.94 %	88,982
TTBM23	Jun 2023	3,254	1.37	1.39	-0.02 -1.44 %	26,698	7.75 %	24,778	3.24 %	24,000	-22.10 %	30,810	24.18 %	24,810

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	(+/-)	24-Mar-23	30-Mar-23	29-Mar-23	Change
BLANDU23	Sep 2023	500	194,255	0.26 %	193,755	1.04 %	191,754	0.00 %	191,752	0.53 %	190,750	1.00	1.01	-0.01-0.99 %
GUNKULM23	Jun 2023	3,782	103,345	3.75 %	99,611	1.90 %	97,755	6.72 %	91,601	2.94 %	88,982	3.91	3.92	-0.01-0.26 %
BLANDM23	Jun 2023	2,435	87,600	2.86 %	85,165	1.21 %	84,147	1.32 %	83,048	3.75 %	80,048	1.00	1.01	-0.01-0.99 %
JASZ23	Dec 2023	0	80,670	0.00 %	80,670	##### %	15,118	0.00 %	15,118	19.81 %	12,618	2.12	2.00	0.12 6 %
JASM23	Jun 2023	22,627	73,753	-0.67 %	74,251	-0.01 %	74,255	-2.55 %	76,196	-27.23 %	104,701	2.10	2.13	-0.03-1.41 %
AAVM23	Jun 2023	5,053	70,658	2.95 %	68,634	6.64 %	64,363	5.18 %	61,196	28.42 %	47,653	2.84	2.81	0.03 1.07 %
KTCM23	Jun 2023	24	54,987	0.04 %	54,964	0.18 %	54,863	97.24 %	27,815	-1.74 %	28,308	53.85	53.50	0.35 0.65 %
BANPUM23	Jun 2023	1,610	52,210	2.88 %	50,748	6.80 %	47,517	2.42 %	46,392	1.91 %	45,524	10.20	10.21	-0.01 -0.1 %
SUPERM23	Jun 2023	1,513	52,162	2.98 %	50,654	0.01 %	50,648	-1.89 %	51,626	0.00 %	51,626	0.62	0.61	0.01 1.64 %
BEAUTYM23	Jun 2023	552	48,633	1.03 %	48,137	99.18 %	24,168	1.91 %	23,716	-0.51 %	23,838	1.23	1.24	-0.01-0.81 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	1,100.00	94.00	9.34
SUPER	0.62	0.04	6.90
STEC	12.90	0.30	2.38
BEM	9.00	0.20	2.27
AAV	2.84	0.06	2.16
BCH	20.40	0.30	1.49
SIRI	1.73	0.02	1.17
TCAP	46.00	0.50	1.10
WHAUP	3.92	0.04	1.03
CK	20.60	0.20	0.98

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	4.16	-0.20	-4.59
THCOM	14.20	-0.50	-3.40
THANI	3.64	-0.12	-3.19
TQM	33.00	-1.00	-2.94
TRUE	8.25	-0.25	-2.94
RATCH	38.50	-1.00	-2.53
COM7	30.50	-0.75	-2.40
CKP	4.08	-0.10	-2.39
CPF	21.40	-0.50	-2.28
ICHI	13.10	-0.30	-2.24

## 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
30/03/2023	82,555	80,245	2,310	36,795	35,074	1,721	91,145	95,176	-4,031	210,495	541,915

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2023	20,746	17,919	2,827	1,935	2,074	-139	19,307	21,995	-2,688	41,988	38,138

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2023	190	827	-637	23,143	21,467	1,676	31,815	32,854	-1,039	55,148	134,985