

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Mar-23	30-Mar-23	Change	31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	
S50J23	Apr 2023	970.00	964.50	5.5 0.57 %	173	8.13 %	160	9.59 %	146	5.80 %	138	-4.17 %	144	
S50K23	May 2023	969.60	964.00	5.6 0.58 %	182	3.41 %	176	-6.38 %	188	-2.08 %	192	6.08 %	181	
S50M23	Jun 2023	968.30	963.90	4.4 0.46 %	379,661	2.37 %	370,859	-1.00 %	374,620	10.71 %	338,381	50.10 %	225,432	
S50U23	Sep 2023	964.80	960.90	3.9 0.41 %	35,224	-3.21 %	36,394	-1.00 %	36,763	2.66 %	35,812	1.46 %	35,297	
S50Z23	Dec 2023	964.30	960.60	3.7 0.39 %	19,395	-1.91 %	19,773	2.95 %	19,207	0.68 %	19,077	1.08 %	18,873	
S50H24	Mar 2024	961.80	959.60	2.2 0.23 %	666	33.20 %	500	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									
			31-Mar-23	30-Mar-23	Change	31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	
SUPERM23	Jun 2023	27,019	0.66	0.62	0.04 6.45 %	75,169	44.11 %	52,162	2.98 %	50,654	0.01 %	50,648	-1.89 %	51,626	
GUNKULM23	Jun 2023	10,480	4.03	3.91	0.12 3.07 %	102,541	-0.78 %	103,345	3.75 %	99,611	1.90 %	97,755	6.72 %	91,601	
WHAM23	Jun 2023	10,162	4.22	4.18	0.04 0.96 %	23,425	-23.04 %	30,437	-1.01 %	30,749	17.52 %	26,164	2.01 %	25,648	
SIRIU23	Sep 2023	5,500	1.70	1.67	0.03 1.80 %	10,689	-33.97 %	16,189	-8.48 %	17,689	-16.51 %	21,188	2.43 %	20,686	
SIRIM23	Jun 2023	3,661	1.73	1.72	0.01 0.58 %	25,653	0.04 %	25,643	-1.35 %	25,993	6.04 %	24,513	6.36 %	23,048	
WHAU23	Sep 2023	2,500	4.20	4.16	0.04 0.96 %	4,071	-10.94 %	4,571	12.28 %	4,071	0.00 %	4,071	58.34 %	2,571	
IRPCM23	Jun 2023	2,040	2.65	2.63	0.02 0.76 %	24,358	0.08 %	24,339	2.27 %	23,798	0.16 %	23,760	-0.01 %	23,763	
SUPERZ23	Dec 2023	2,000	0.67	0.63	0.04 6.35 %	28,113	0.00 %	28,113	11.95 %	25,113	38.65 %	18,113	19.85 %	15,113	
KTBZ23	Dec 2023	2,000	15.88	16.01	-0.13 -0.81 %	9,602	26.31 %	7,602	5.55 %	7,202	28.56 %	5,602	0.00 %	5,602	
TUM23	Jun 2023	1,874	14.24	14.50	-0.26 -1.79 %	15,687	-2.39 %	16,071	4.82 %	15,332	10.14 %	13,921	0.77 %	13,815	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	(+/-)	27-Mar-23	31-Mar-23	30-Mar-23	Change	
BLANDU23	Sep 2023	51	194,306	0.03 %	194,255	0.26 %	193,755	1.04 %	191,754	0.00 %	191,752	0.99	1.00	-0.01 -1 %	
GUNKULM23	Jun 2023	10,480	102,541	-0.78 %	103,345	3.75 %	99,611	1.90 %	97,755	6.72 %	91,601	4.03	3.91	0.12 3.07 %	
BLANDM23	Jun 2023	66	87,616	0.02 %	87,600	2.86 %	85,165	1.21 %	84,147	1.32 %	83,048	1.00	1.00	0 0 %	
JASZ23	Dec 2023	3	80,671	0.00 %	80,670	0.00 %	80,670	##### %	15,118	0.00 %	15,118	2.10	2.12	-0.02 -0.94 %	
SUPERM23	Jun 2023	27,019	75,169	44.11 %	52,162	2.98 %	50,654	0.01 %	50,648	-1.89 %	51,626	0.66	0.62	0.04 6.45 %	
JASM23	Jun 2023	522	74,253	0.68 %	73,753	-0.67 %	74,251	-0.01 %	74,255	-2.55 %	76,196	2.12	2.10	0.02 0.95 %	
AAVM23	Jun 2023	95	70,701	0.06 %	70,658	2.95 %	68,634	6.64 %	64,363	5.18 %	61,196	2.82	2.84	-0.02 -0.7 %	
KTCM23	Jun 2023	4	54,989	0.00 %	54,987	0.04 %	54,964	0.18 %	54,863	97.24 %	27,815	53.40	53.85	-0.45 -0.84 %	
BANPUM23	Jun 2023	469	52,015	-0.37 %	52,210	2.88 %	50,748	6.80 %	47,517	2.42 %	46,392	10.11	10.20	-0.09 -0.88 %	
BEAUTYM23	Jun 2023	1,518	49,119	1.00 %	48,633	1.03 %	48,137	99.18 %	24,168	1.91 %	23,716	1.25	1.23	0.02 1.63 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.66	0.04	6.45
DELTA	1,142.00	42.00	3.82
GUNKUL	4.04	0.12	3.06
TASCO	19.60	0.50	2.62
BH	226.00	5.00	2.26
AMATA	22.70	0.50	2.25
OR	21.30	0.40	1.91
JAS	2.14	0.04	1.90
WHA	4.30	0.08	1.90
TRUE	8.40	0.15	1.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	12.60	-0.30	-2.33
BBL	151.50	-3.50	-2.26
KCE	45.25	-1.00	-2.16
TTB	1.42	-0.03	-2.07
KKP	63.25	-1.25	-1.94
PLANB	8.55	-0.15	-1.72
BCP	31.00	-0.50	-1.59
CBG	95.75	-1.50	-1.54
TU	14.10	-0.20	-1.40
ITD	1.61	-0.02	-1.23

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
31/03/2023	85,071	47,558	37,513	25,016	31,609	-6,593	46,699	77,619	-30,920	156,786	435,301

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2023	27,235	21,797	5,438	4,133	4,889	-756	20,824	25,506	-4,682	52,192	35,488

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2023	206	221	-15	11,853	11,767	86	21,814	21,885	-71	33,873	111,994