

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		03-Apr-23	31-Mar-23	Change	03-Apr-23	(+/-)	31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	
S50J23	Apr 2023	963.20	970.00	-6.8 -0.7%	177	2.31%	173	8.13%	160	9.59%	146	5.80%	138	
S50K23	May 2023	963.40	969.60	-6.2 -0.64%	172	-5.49%	182	3.41%	176	-6.38%	188	-2.08%	192	
S50M23	Jun 2023	962.30	968.30	-6 -0.62%	389,991	2.72%	379,661	2.37%	370,859	-1.00%	374,620	10.71%	338,381	
S50U23	Sep 2023	959.10	964.80	-5.7 -0.59%	38,115	8.21%	35,224	-3.21%	36,394	-1.00%	36,763	2.66%	35,812	
S50Z23	Dec 2023	958.80	964.30	-5.5 -0.57%	20,607	6.25%	19,395	-1.91%	19,773	2.95%	19,207	0.68%	19,077	
S50H24	Mar 2024	957.10	961.80	-4.7 -0.49%	1,413	#####%	666	33.20%	500	0.00%	0	0.00%	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			03-Apr-23	31-Mar-23	Change	03-Apr-23	(+/-)	31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	
GUNKULM23	Jun 2023	19,173	4.13	4.03	0.10 2.48%	117,567	14.65%	102,541	-0.78%	103,345	3.75%	99,611	1.90%	97,755	
WHAM23	Jun 2023	10,813	4.27	4.22	0.05 1.18%	14,824	-36.72%	23,425	-23.04%	30,437	-1.01%	30,749	17.52%	26,164	
IRPCM23	Jun 2023	9,694	2.72	2.65	0.07 2.64%	30,938	27.01%	24,358	0.08%	24,339	2.27%	23,798	0.16%	23,760	
SUPERH24	Mar 2024	5,000	0.71	0.67	0.04 5.97%	5,000	0.00%	0	0.00%	0	0.00%	0	0.00%	0	
SUPERM23	Jun 2023	3,853	0.70	0.66	0.04 6.06%	73,341	-2.43%	75,169	44.11%	52,162	2.98%	50,654	0.01%	50,648	
PTTM23	Jun 2023	3,011	32.02	31.82	0.20 0.63%	5,687	-11.02%	6,391	1.22%	6,314	3.68%	6,090	3.59%	5,879	
AAVM23	Jun 2023	2,633	2.79	2.82	-0.03 -1.06%	70,243	-0.65%	70,701	0.06%	70,658	2.95%	68,634	6.64%	64,363	
WHAU23	Sep 2023	2,501	4.25	4.20	0.05 1.19%	4,572	12.31%	4,071	-10.94%	4,571	12.28%	4,071	0.00%	4,071	
BCPM23	Jun 2023	1,783	33.16	31.35	1.81 5.77%	3,973	40.94%	2,819	4.18%	2,706	-3.39%	2,801	2.56%	2,731	
PTTEPM23	Jun 2023	1,666	158.80	151.00	7.80 5.17%	3,068	-21.57%	3,912	1.32%	3,861	14.54%	3,371	-3.27%	3,485	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*03-Apr-23	(+/-)	31-Mar-23	(+/-)	30-Mar-23	(+/-)	29-Mar-23	(+/-)	28-Mar-23	03-Apr-23	31-Mar-23	Change
BLANDU23	Sep 2023	20	194,326	0.01%	194,306	0.03%	194,255	0.26%	193,755	1.04%	191,754	0.98	0.99	-0.01-1.01%
GUNKULM23	Jun 2023	19,173	117,567	14.65%	102,541	-0.78%	103,345	3.75%	99,611	1.90%	97,755	4.13	4.03	0.1 2.48%
BLANDM23	Jun 2023	53	87,656	0.05%	87,616	0.02%	87,600	2.86%	85,165	1.21%	84,147	0.99	1.00	-0.01 -1%
JASZ23	Dec 2023	7	80,671	0.00%	80,671	0.00%	80,670	0.00%	80,670	#####%	15,118	2.11	2.10	0.01 0.48%
JASM23	Jun 2023	40	74,260	0.01%	74,253	0.68%	73,753	-0.67%	74,251	-0.01%	74,255	2.17	2.12	0.05 2.36%
SUPERM23	Jun 2023	3,853	73,341	-2.43%	75,169	44.11%	52,162	2.98%	50,654	0.01%	50,648	0.70	0.66	0.04 6.06%
AAVM23	Jun 2023	2,633	70,243	-0.65%	70,701	0.06%	70,658	2.95%	68,634	6.64%	64,363	2.79	2.82	-0.03-1.06%
KTCM23	Jun 2023	3	54,992	0.01%	54,989	0.00%	54,987	0.04%	54,964	0.18%	54,863	53.00	53.40	-0.4-0.75%
BANPUM23	Jun 2023	943	51,617	-0.77%	52,015	-0.37%	52,210	2.88%	50,748	6.80%	47,517	10.25	10.11	0.14 1.38%
BEAUTYM23	Jun 2023	27	49,102	-0.03%	49,119	1.00%	48,633	1.03%	48,137	99.18%	24,168	1.24	1.25	-0.01 -0.8%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	33.00	2.00	6.45
PTTEP	159.50	9.00	5.98
SUPER	0.69	0.03	4.55
GUNKUL	4.16	0.12	2.97
STGT	10.50	0.30	2.94
SAMART	4.26	0.12	2.90
TOP	54.00	1.50	2.86
SPRC	11.10	0.30	2.78
BANPU	11.10	0.30	2.78
CPF	21.70	0.50	2.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	970.00	-172.00	-15.06
CBG	92.50	-3.25	-3.39
BGRIM	39.50	-1.00	-2.47
COM7	29.75	-0.75	-2.46
ICHI	13.00	-0.30	-2.26
TU	13.80	-0.30	-2.13
TASCO	19.20	-0.40	-2.04
MAJOR	16.60	-0.30	-1.78
AAV	2.78	-0.04	-1.42
JMT	46.00	-0.50	-1.08

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
03/04/2023	73,240	95,945	-22,705	43,829	35,578	8,251	107,607	93,153	14,454	224,676	450,475

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2023	22,233	23,981	-1,748	1,946	4,005	-2,059	25,514	21,707	3,807	49,693	35,589

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2023	303	336	-33	12,425	16,388	-3,963	26,814	22,818	3,996	39,542	112,540