

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		04-Apr-23	03-Apr-23	Change	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23 (+/-)	30-Mar-23 (+/-)	29-Mar-23
S50J23	Apr 2023	959.30	963.20	-3.9 -0.4 %	187 5.65 %	177 2.31 %	173 8.13 %	160 9.59 %	146
S50K23	May 2023	959.40	963.40	-4 -0.42 %	206 19.77 %	172 -5.49 %	182 3.41 %	176 -6.38 %	188
S50M23	Jun 2023	959.20	962.30	-3.1 -0.32 %	401,090 2.85 %	389,991 2.72 %	379,661 2.37 %	370,859 -1.00 %	374,620
S50U23	Sep 2023	956.30	959.10	-2.8 -0.29 %	39,621 3.95 %	38,115 8.21 %	35,224 -3.21 %	36,394 -1.00 %	36,763
S50Z23	Dec 2023	956.00	958.80	-2.8 -0.29 %	20,681 0.36 %	20,607 6.25 %	19,395 -1.91 %	19,773 2.95 %	19,207
S50H24	Mar 2024	954.20	957.10	-2.9 -0.3 %	1,525 7.93 %	1,413 ##### %	666 33.20 %	500 0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			04-Apr-23	03-Apr-23	Change	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23 (+/-)	30-Mar-23 (+/-)	29-Mar-23
SUPERM23	Jun 2023	25,042	0.67	0.70	-0.03 -4.29 %	48,335 -34.10 %	73,341 -2.43 %	75,169 44.11 %	52,162 2.98 %	50,654
SIRIU23	Sep 2023	12,014	1.79	1.73	0.06 3.47 %	694 -93.51 %	10,692 0.03 %	10,689 -33.97 %	16,189 -8.48 %	17,689
SIRIM23	Jun 2023	11,311	1.80	1.72	0.08 4.65 %	24,123 -9.48 %	26,649 3.88 %	25,653 0.04 %	25,643 -1.35 %	25,993
TRUEM23	Jun 2023	9,064	8.29	8.43	-0.14 -1.66 %	18,242 -32.96 %	27,211 1.97 %	26,685 -3.59 %	27,680 37.38 %	20,149
GUNKULM23	Jun 2023	5,129	4.13	4.13	0.00 0.00 %	120,682 2.65 %	117,567 14.65 %	102,541 -0.78 %	103,345 3.75 %	99,611
VGIM23	Jun 2023	4,517	3.98	3.95	0.03 0.76 %	16,179 18.28 %	13,679 0.00 %	13,679 0.12 %	13,662 0.01 %	13,661
RSM23	Jun 2023	4,290	15.13	15.12	0.01 0.07 %	25,415 -14.15 %	29,605 0.21 %	29,543 0.26 %	29,466 0.19 %	29,410
GUNKULU23	Sep 2023	4,001	4.12	4.12	0.00 0.00 %	13,630 41.55 %	9,629 -0.24 %	9,652 11.56 %	8,652 13.14 %	7,647
CHGM23	Jun 2023	2,068	3.60	3.58	0.02 0.56 %	5,269 64.30 %	3,207 0.41 %	3,194 0.09 %	3,191 89.04 %	1,688
RSZ23	Dec 2023	2,060	15.26	15.25	0.01 0.07 %	12,751 -7.68 %	13,811 0.00 %	13,811 0.00 %	13,811 3.76 %	13,311

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*04-Apr-23	(+/-)	03-Apr-23	(+/-)	31-Mar-23 (+/-)	30-Mar-23 (+/-)	29-Mar-23	04-Apr-23	03-Apr-23	Change		
BLANDU23	Sep 2023	1	194,327	0.00 %	194,326	0.01 %	194,306	0.03 %	194,255	0.26 %	193,755	0.97	0.98	-0.01-1.02 %
GUNKULM23	Jun 2023	5,129	120,682	2.65 %	117,567	14.65 %	102,541	-0.78 %	103,345	3.75 %	99,611	4.13	4.13	0 0 %
BLANDM23	Jun 2023	0	87,656	0.00 %	87,656	0.05 %	87,616	0.02 %	87,600	2.86 %	85,165	0.98	0.99	-0.01-1.01 %
JASZ23	Dec 2023	3	80,674	0.00 %	80,671	0.00 %	80,671	0.00 %	80,670	0.00 %	80,670	2.08	2.11	-0.03-1.42 %
JASM23	Jun 2023	14	74,264	0.01 %	74,260	0.01 %	74,253	0.68 %	73,753	-0.67 %	74,251	2.10	2.17	-0.07-3.23 %
AAVM23	Jun 2023	603	70,791	0.78 %	70,243	-0.65 %	70,701	0.06 %	70,658	2.95 %	68,634	2.80	2.79	0.01 0.36 %
KTCM23	Jun 2023	126	55,035	0.08 %	54,992	0.01 %	54,989	0.00 %	54,987	0.04 %	54,964	52.65	53.00	-0.35-0.66 %
BANPUM23	Jun 2023	322	51,786	0.33 %	51,617	-0.77 %	52,015	-0.37 %	52,210	2.88 %	50,748	10.21	10.25	-0.04-0.39 %
BEAUTYM23	Jun 2023	40	49,102	0.00 %	49,102	-0.03 %	49,119	1.00 %	48,633	1.03 %	48,137	1.23	1.24	-0.01-0.81 %
SUPERM23	Jun 2023	25,042	48,335	-34.10 %	73,341	-2.43 %	75,169	44.11 %	52,162	2.98 %	50,654	0.67	0.70	-0.03-4.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.79	0.05	2.87
BDMS	30.50	0.75	2.52
WHAUP	3.98	0.08	2.05
KEX	16.40	0.30	1.86
GFPT	11.50	0.20	1.77
AP	12.30	0.20	1.65
TKN	9.35	0.15	1.63
VGI	4.00	0.06	1.52
BCH	20.60	0.30	1.48
CPN	69.75	0.75	1.09

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	89.25	-3.25	-3.51
PTTGC	44.75	-1.50	-3.24
BCP	32.00	-1.00	-3.03
SUPER	0.67	-0.02	-2.90
PTG	13.50	-0.40	-2.88
GLOBAL	18.20	-0.50	-2.67
BJC	37.25	-1.00	-2.61
BGRIM	38.50	-1.00	-2.53
MAJOR	16.20	-0.40	-2.41
TRUE	8.15	-0.20	-2.40

## 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
04/04/2023	55,576	62,623	-7,047	27,314	24,563	2,751	64,106	59,810	4,296	146,996	463,310

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2023	30,482	25,079	5,403	2,806	2,043	763	20,321	26,487	-6,166	53,609	37,467

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2023	267	446	-179	6,988	6,886	102	17,499	17,422	77	24,754	115,115