

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Apr-23	04-Apr-23	Change	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23 (+/-)	30-Mar-23				
S50J23	Apr 2023	944.40	959.30	-14.9 -1.55 %	182	-2.67 %	187	5.65 %	177	2.31 %	173	8.13 %	160
S50K23	May 2023	945.20	959.40	-14.2 -1.48 %	211	2.43 %	206	19.77 %	172	-5.49 %	182	3.41 %	176
S50M23	Jun 2023	944.10	959.20	-15.1 -1.57 %	412,342	2.81 %	401,090	2.85 %	389,991	2.72 %	379,661	2.37 %	370,859
S50U23	Sep 2023	940.90	956.30	-15.4 -1.61 %	40,843	3.08 %	39,621	3.95 %	38,115	8.21 %	35,224	-3.21 %	36,394
S50Z23	Dec 2023	941.10	956.00	-14.9 -1.56 %	21,093	1.99 %	20,681	0.36 %	20,607	6.25 %	19,395	-1.91 %	19,773
S50H24	Mar 2024	939.10	954.20	-15.1 -1.58 %	2,102	37.84 %	1,525	7.93 %	1,413	##### %	666	33.20 %	500

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Apr-23	04-Apr-23	Change	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23 (+/-)	30-Mar-23				
WHAM23	Jun 2023	11,402	4.27	4.25	0.02 0.47 %	13,992	-11.33 %	15,779	6.44 %	14,824	-36.72 %	23,425	-23.04 %	30,437
GUNKULM23	Jun 2023	11,123	4.03	4.13	-0.10 -2.42 %	121,681	0.83 %	120,682	2.65 %	117,567	14.65 %	102,541	-0.78 %	103,345
SIRIM23	Jun 2023	9,277	1.73	1.80	-0.07 -3.89 %	26,272	8.91 %	24,123	-9.48 %	26,649	3.88 %	25,653	0.04 %	25,643
SUPERH24	Mar 2024	5,005	0.69	0.68	0.01 1.47 %	11,005	83.42 %	6,000	20.00 %	5,000	0.00 %	0	0.00 %	0
JASM23	Jun 2023	4,141	2.02	2.10	-0.08 -3.81 %	73,357	-1.22 %	74,264	0.01 %	74,260	0.01 %	74,253	0.68 %	73,753
TUM23	Jun 2023	3,083	13.50	13.84	-0.34 -2.46 %	19,040	14.64 %	16,608	7.12 %	15,504	-1.17 %	15,687	-2.39 %	16,071
AAVM23	Jun 2023	2,735	2.74	2.80	-0.06 -2.14 %	70,175	-0.87 %	70,791	0.78 %	70,243	-0.65 %	70,701	0.06 %	70,658
COM7M23	Jun 2023	2,537	27.25	29.60	-2.35 -7.94 %	7,729	-6.49 %	8,265	-0.76 %	8,328	5.09 %	7,925	0.34 %	7,898
GLOBALM23	Jun 2023	2,516	18.25	18.20	0.05 0.27 %	3,431	-7.94 %	3,727	19.42 %	3,121	0.16 %	3,116	6.86 %	2,916
AAVU23	Sep 2023	2,502	2.80	2.81	-0.01 -0.36 %	16,056	-13.46 %	18,554	0.00 %	18,554	0.00 %	18,554	0.05 %	18,544

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23 (+/-)	30-Mar-23	05-Apr-23	04-Apr-23	Change				
BLANDU23	Sep 2023	0	194,327	0.00 %	194,327	0.00 %	194,326	0.01 %	194,306	0.03 %	194,255	0.99	0.97	0.02 2.06 %
GUNKULM23	Jun 2023	11,123	121,681	0.83 %	120,682	2.65 %	117,567	14.65 %	102,541	-0.78 %	103,345	4.03	4.13	-0.1 -2.42 %
BLANDM23	Jun 2023	68	87,651	-0.01 %	87,656	0.00 %	87,656	0.05 %	87,616	0.02 %	87,600	0.99	0.98	0.01 1.02 %
JASM23	Jun 2023	4,141	73,357	-1.22 %	74,264	0.01 %	74,260	0.01 %	74,253	0.68 %	73,753	2.02	2.10	-0.08 -3.81 %
AAVM23	Jun 2023	2,735	70,175	-0.87 %	70,791	0.78 %	70,243	-0.65 %	70,701	0.06 %	70,658	2.74	2.80	-0.06 -2.14 %
KTCM23	Jun 2023	226	54,837	-0.36 %	55,035	0.08 %	54,992	0.01 %	54,989	0.00 %	54,987	52.15	52.65	-0.5 -0.95 %
BANPUM23	Jun 2023	538	51,368	-0.81 %	51,786	0.33 %	51,617	-0.77 %	52,015	-0.37 %	52,210	10.10	10.21	-0.11 -1.08 %
BEAUTYM23	Jun 2023	152	49,020	-0.17 %	49,102	0.00 %	49,102	-0.03 %	49,119	1.00 %	48,633	1.22	1.23	-0.01 -0.81 %
SUPERM23	Jun 2023	31	48,323	-0.02 %	48,335	-34.10 %	73,341	-2.43 %	75,169	44.11 %	52,162	0.66	0.67	-0.01 -1.49 %
KTBU23	Sep 2023	203	47,759	-0.20 %	47,856	0.00 %	47,856	0.00 %	47,856	0.00 %	47,855	15.90	16.09	-0.19 -1.18 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	39.50	1.00	2.60
CK	20.90	0.40	1.95
WHAUP	4.02	0.04	1.01
WHA	4.38	0.04	0.92
BH	229.00	2.00	0.88
HMPRO	14.40	0.10	0.70
CRC	44.75	0.25	0.56
BEM	9.00	0.05	0.56
AOT	71.75	0.00	0.00
EGCO	155.50	0.00	0.00
BCH	20.60	0.00	0.00
BCPG	10.10	0.00	0.00
TRUE	8.15	0.00	0.00
AMATA	22.70	0.00	0.00
GPSC	66.75	0.00	0.00
TCAP	46.25	0.00	0.00
KEX	16.40	0.00	0.00
BJC	37.25	0.00	0.00
SCC	315.00	0.00	0.00
CPALL	61.25	0.00	0.00
CPF	21.40	0.00	0.00
SUPER	0.67	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	27.00	-2.75	-9.24
DELTA	882.00	-82.00	-8.51
HANA	47.25	-3.00	-5.97
KCE	42.50	-2.50	-5.56
JMT	43.00	-2.25	-4.97
JAS	2.02	-0.10	-4.72
TQM	30.75	-1.50	-4.65
MINT	30.75	-1.50	-4.65
SIRI	1.71	-0.08	-4.47
MTC	33.00	-1.50	-4.35

## 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
05/04/2023	88,656	97,924	-9,268	42,998	39,022	3,976	110,361	105,069	5,292	242,015	476,773

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2023	35,497	29,356	6,141	4,345	5,125	-780	24,123	29,484	-5,361	63,965	40,742

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI

## QA Report : TFEX Information

Friday, 07 April 2023

05/04/2023	239	554	-315	14,979	12,122	2,857	24,074	26,616	-2,542	39,292	120,915
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