

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		07-Apr-23	05-Apr-23	Change	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23					
S50J23	Apr 2023	947.40	944.40	3 0.32 %	182	0.00 %	182	-2.67 %	187	5.65 %	177	2.31 %	173	
S50K23	May 2023	948.00	945.20	2.8 0.3 %	220	4.27 %	211	2.43 %	206	19.77 %	172	-5.49 %	182	
S50M23	Jun 2023	946.70	944.10	2.6 0.28 %	402,484	-2.39 %	412,342	2.81 %	401,090	2.85 %	389,991	2.72 %	379,661	
S50U23	Sep 2023	943.40	940.90	2.5 0.27 %	41,394	1.35 %	40,843	3.08 %	39,621	3.95 %	38,115	8.21 %	35,224	
S50Z23	Dec 2023	943.30	941.10	2.2 0.23 %	21,012	-0.38 %	21,093	1.99 %	20,681	0.36 %	20,607	6.25 %	19,395	
S50H24	Mar 2024	941.20	939.10	2.1 0.22 %	2,240	6.57 %	2,102	37.84 %	1,525	7.93 %	1,413	##### %	666	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			07-Apr-23	05-Apr-23	Change	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23					
BANPUM23	Jun 2023	16,518	10.10	10.10	0.00 0.00%	63,407	23.44 %	51,368	-0.81 %	51,786	0.33 %	51,617	-0.77 %	52,015	
TTBM23	Jun 2023	12,791	1.38	1.38	0.00 0.00%	15,132	-41.80 %	25,999	-3.62 %	26,976	1.92 %	26,469	-0.84 %	26,693	
GUNKULM23	Jun 2023	11,326	4.03	4.03	0.00 0.00%	122,793	0.91 %	121,681	0.83 %	120,682	2.65 %	117,567	14.65 %	102,541	
WHAM23	Jun 2023	5,136	4.28	4.27	0.01 0.23%	14,395	2.88 %	13,992	-11.33 %	15,779	6.44 %	14,824	-36.72 %	23,425	
SIRIM23	Jun 2023	4,184	1.74	1.73	0.01 0.58%	23,399	-10.94 %	26,272	8.91 %	24,123	-9.48 %	26,649	3.88 %	25,653	
PLANBH24	Mar 2024	4,000	8.16	8.26	-0.10 -1.21%	4,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
CPFM23	Jun 2023	3,086	21.01	21.45	-0.44 -2.05%	23,792	12.46 %	21,156	1.13 %	20,920	-0.45 %	21,015	0.03 %	21,009	
PLANBZ23	Dec 2023	3,000	8.14	8.24	-0.10 -1.21%	5,500	57.14 %	3,500	0.00 %	3,500	0.00 %	3,500	0.00 %	3,500	
PLANBM23	Jun 2023	2,013	8.10	8.20	-0.10 -1.22%	19,526	-7.12 %	21,023	-0.02 %	21,027	0.00 %	21,027	2.44 %	20,527	
VGIM23	Jun 2023	2,007	4.00	3.89	0.11 2.83%	14,179	-12.36 %	16,179	0.00 %	16,179	18.28 %	13,679	0.00 %	13,679	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23 (+/-)	31-Mar-23	07-Apr-23	05-Apr-23	Change					
GUNKULM23	Jun 2023	11,326	122,793	0.91 %	121,681	0.83 %	120,682	2.65 %	117,567	14.65 %	102,541	4.03	4.03	0 0 %	
JASM23	Jun 2023	590	72,868	-0.67 %	73,357	-1.22 %	74,264	0.01 %	74,260	0.01 %	74,253	2.05	2.02	0.03 1.49 %	
AAVM23	Jun 2023	519	69,689	-0.69 %	70,175	-0.87 %	70,791	0.78 %	70,243	-0.65 %	70,701	2.75	2.74	0.01 0.36 %	
BANPUM23	Jun 2023	16,518	63,407	23.44 %	51,368	-0.81 %	51,786	0.33 %	51,617	-0.77 %	52,015	10.10	10.10	0 0 %	
KTCM23	Jun 2023	322	54,561	-0.50 %	54,837	-0.36 %	55,035	0.08 %	54,992	0.01 %	54,989	54.95	52.15	2.8 5.37 %	
BEAUTYM23	Jun 2023	15	49,025	0.01 %	49,020	-0.17 %	49,102	0.00 %	49,102	-0.03 %	49,119	1.22	1.22	0 0 %	
SUPERM23	Jun 2023	10	48,330	0.01 %	48,323	-0.02 %	48,335	-34.10 %	73,341	-2.43 %	75,169	0.66	0.66	0 0 %	
KTBU23	Sep 2023	1	47,760	0.00 %	47,759	-0.20 %	47,856	0.00 %	47,856	0.00 %	47,856	15.95	15.90	0.05 0.31 %	
BANPUU23	Sep 2023	119	38,766	-0.25 %	38,862	0.26 %	38,762	0.04 %	38,745	-0.82 %	39,064	9.88	10.00	-0.12 -1.2 %	
BCPGU23	Sep 2023	5	32,731	0.00 %	32,730	-0.76 %	32,980	0.00 %	32,980	0.00 %	32,980	10.01	10.02	-0.01 -0.1 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	55.25	3.00	5.74
SAWAD	53.25	2.25	4.41
DELTA	914.00	32.00	3.63
KCE	44.00	1.50	3.53
BTS	7.40	0.25	3.50
ORI	11.90	0.40	3.48
KEX	16.90	0.50	3.05
MTC	34.00	1.00	3.03
AEONTS	181.00	4.50	2.55
PSL	13.70	0.30	2.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	29.25	-1.00	-3.31
CPF	20.90	-0.50	-2.34
GLOBAL	17.70	-0.40	-2.21
AP	11.90	-0.20	-1.65
STEC	12.30	-0.20	-1.60
BPP	15.20	-0.20	-1.30
CK	20.70	-0.20	-0.96
SCC	312.00	-3.00	-0.95
AMATA	22.50	-0.20	-0.88
BDMS	30.00	-0.25	-0.83

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
07/04/2023	54,091	42,704	11,387	26,339	29,038	-2,699	55,605	64,293	-8,688	136,035	467,532

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2023	21,488	24,699	-3,211	2,913	2,168	745	20,715	18,249	2,466	45,116	39,673

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2023	146	284	-138	7,630	3,901	3,729	15,064	18,655	-3,591	22,840	122,668