

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		10-Apr-23	07-Apr-23	Change	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23
S50J23	Apr 2023	964.00	947.40	16.6 1.75 %	199 9.34 %	182 0.00 %	182 -2.67 %	187 5.65 %	177
S50K23	May 2023	962.20	948.00	14.2 1.5 %	239 8.64 %	220 4.27 %	211 2.43 %	206 19.77 %	172
S50M23	Jun 2023	961.70	946.70	15 1.58 %	406,184 0.92 %	402,484 -2.39 %	412,342 2.81 %	401,090 2.85 %	389,991
S50U23	Sep 2023	958.50	943.40	15.1 1.6 %	40,718 -1.63 %	41,394 1.35 %	40,843 3.08 %	39,621 3.95 %	38,115
S50Z23	Dec 2023	958.40	943.30	15.1 1.6 %	20,924 -0.42 %	21,012 -0.38 %	21,093 1.99 %	20,681 0.36 %	20,607
S50H24	Mar 2024	954.70	941.20	13.5 1.43 %	2,446 9.20 %	2,240 6.57 %	2,102 37.84 %	1,525 7.93 %	1,413

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			10-Apr-23	07-Apr-23	Change	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23 (+/-)	03-Apr-23
BANPUM23	Jun 2023	14,736	10.20	10.10	0.10 0.99 %	48,930 -22.83 %	63,407 23.44 %	51,368 -0.81 %	51,786 0.33 %	51,617
BECM23	Jun 2023	10,058	8.64	8.37	0.27 3.23 %	21,162 89.71 %	11,155 0.04 %	11,150 0.29 %	11,118 -0.25 %	11,146
SIRIM23	Jun 2023	6,058	1.76	1.74	0.02 1.15 %	22,863 -2.29 %	23,399 -10.94 %	26,272 8.91 %	24,123 -9.48 %	26,649
GUNKULM23	Jun 2023	4,607	3.99	4.03	-0.04 -0.99 %	123,363 0.46 %	122,793 0.91 %	121,681 0.83 %	120,682 2.65 %	117,567
GUNKULU23	Sep 2023	2,500	3.98	4.02	-0.04 -1.00 %	16,636 13.66 %	14,636 7.37 %	13,631 0.01 %	13,630 41.55 %	9,629
WHAM23	Jun 2023	2,058	4.32	4.28	0.04 0.93 %	14,401 0.04 %	14,395 2.88 %	13,992 -11.33 %	15,779 6.44 %	14,824
CHGM23	Jun 2023	2,008	3.58	3.56	0.02 0.56 %	5,798 -14.69 %	6,796 17.35 %	5,791 9.91 %	5,269 64.30 %	3,207
BCPM23	Jun 2023	1,639	31.26	30.87	0.39 1.26 %	5,014 14.58 %	4,376 0.00 %	4,376 2.39 %	4,274 7.58 %	3,973
EAM23	Jun 2023	1,558	76.30	75.58	0.72 0.95 %	21,434 -1.23 %	21,701 0.03 %	21,695 0.12 %	21,670 0.73 %	21,514
GULFM23	Jun 2023	1,369	54.00	52.55	1.45 2.76 %	14,098 -4.35 %	14,739 0.53 %	14,661 1.54 %	14,439 0.73 %	14,335

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*10-Apr-23	(+/-)	07-Apr-23	(+/-)	05-Apr-23	(+/-)	04-Apr-23	(+/-)	03-Apr-23	10-Apr-23	07-Apr-23	Change
GUNKULM23	Jun 2023	4,607	123,363	0.46 %	122,793	0.91 %	121,681	0.83 %	120,682	2.65 %	117,567	3.99	4.03	-0.04-0.99 %
JASM23	Jun 2023	7	72,870	0.00 %	72,868	-0.67 %	73,357	-1.22 %	74,264	0.01 %	74,260	2.02	2.05	-0.03-1.46 %
AAVM23	Jun 2023	507	70,191	0.72 %	69,689	-0.69 %	70,175	-0.87 %	70,791	0.78 %	70,243	2.79	2.75	0.04 1.45 %
KTCM23	Jun 2023	66	54,556	-0.01 %	54,561	-0.50 %	54,837	-0.36 %	55,035	0.08 %	54,992	54.90	54.95	-0.05-0.09 %
BANPUM23	Jun 2023	14,736	48,930	-22.83 %	63,407	23.44 %	51,368	-0.81 %	51,786	0.33 %	51,617	10.20	10.10	0.1 0.99 %
SUPERM23	Jun 2023	6	48,331	0.00 %	48,330	0.01 %	48,323	-0.02 %	48,335	-34.10 %	73,341	0.67	0.66	0.01 1.52 %
BEAUTYM23	Jun 2023	1,182	47,949	-2.19 %	49,025	0.01 %	49,020	-0.17 %	49,102	0.00 %	49,102	1.23	1.22	0.01 0.82 %
KTBU23	Sep 2023	0	47,760	0.00 %	47,760	0.00 %	47,759	-0.20 %	47,856	0.00 %	47,856	16.04	15.95	0.09 0.56 %
BANPUU23	Sep 2023	484	38,912	0.38 %	38,766	-0.25 %	38,862	0.26 %	38,762	0.04 %	38,745	9.97	9.88	0.09 0.91 %
BCPGU23	Sep 2023	0	32,731	0.00 %	32,731	0.00 %	32,730	-0.76 %	32,980	0.00 %	32,980	10.15	10.01	0.14 1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	55.50	2.25	4.23
HANA	50.25	2.00	4.15
TQM	32.25	1.25	4.03
MTC	35.25	1.25	3.68
BEC	8.65	0.30	3.59
JMT	44.25	1.50	3.51
KCE	45.25	1.25	2.84
BH	236.00	6.00	2.61
AP	12.20	0.30	2.52
ICHI	12.60	0.30	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	10.20	-0.70	-6.42
TRUE	8.15	-0.10	-1.21
GUNKUL	4.00	-0.04	-0.99
CENTEL	55.00	-0.50	-0.90
MINT	30.50	-0.25	-0.81
IRPC	2.58	-0.02	-0.77
CKP	4.02	-0.02	-0.50
WHA	4.36	-0.02	-0.46

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
10/04/2023	101,068	79,972	21,096	40,301	49,997	-9,696	99,317	110,717	-11,400	240,686	470,710

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2023	5,096	11,187	-6,091	1,004	1,821	-817	13,551	6,643	6,908	19,651	38,438

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2023	215	52	163	11,789	5,593	6,196	16,614	22,973	-6,359	28,618	121,253