

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Apr-23	10-Apr-23	Change	11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23					
S50J23	Apr 2023	963.40	964.00	-0.6 -0.06 %	215	8.04 %	199	9.34 %	182	0.00 %	182	-2.67 %	187	
S50K23	May 2023	961.00	962.20	-1.2 -0.12 %	239	0.00 %	239	8.64 %	220	4.27 %	211	2.43 %	206	
S50M23	Jun 2023	962.30	961.70	0.6 0.06 %	400,553	-1.39 %	406,184	0.92 %	402,484	-2.39 %	412,342	2.81 %	401,090	
S50U23	Sep 2023	959.40	958.50	0.9 0.09 %	42,864	5.27 %	40,718	-1.63 %	41,394	1.35 %	40,843	3.08 %	39,621	
S50Z23	Dec 2023	959.00	958.40	0.6 0.06 %	20,899	-0.12 %	20,924	-0.42 %	21,012	-0.38 %	21,093	1.99 %	20,681	
S50H24	Mar 2024	954.90	954.70	0.2 0.02 %	2,475	1.19 %	2,446	9.20 %	2,240	6.57 %	2,102	37.84 %	1,525	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Apr-23	10-Apr-23	Change	11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23					
SIRIM23	Jun 2023	5,729	1.80	1.76	0.04 2.27 %	22,840	-0.10 %	22,863	-2.29 %	23,399	-10.94 %	26,272	8.91 %	24,123	
VGIM23	Jun 2023	4,201	3.98	4.02	-0.04 -1.00 %	9,980	-29.61 %	14,179	0.00 %	14,179	-12.36 %	16,179	0.00 %	16,179	
CHGM23	Jun 2023	4,106	3.63	3.58	0.05 1.40 %	4,238	-26.91 %	5,798	-14.69 %	6,796	17.35 %	5,791	9.91 %	5,269	
WHAM23	Jun 2023	3,154	4.33	4.32	0.01 0.23 %	14,990	4.09 %	14,401	0.04 %	14,395	2.88 %	13,992	-11.33 %	15,779	
TTBM23	Jun 2023	2,125	1.38	1.38	0.00 0.00 %	16,130	10.26 %	14,629	-3.32 %	15,132	-41.80 %	25,999	-3.62 %	26,976	
BCHM23	Jun 2023	1,826	20.95	20.50	0.45 2.20 %	17,964	-8.22 %	19,572	-1.01 %	19,772	-1.00 %	19,972	-0.07 %	19,985	
KBANKM23	Jun 2023	1,807	131.96	129.20	2.76 2.14 %	7,716	-12.21 %	8,789	5.27 %	8,349	1.83 %	8,199	1.55 %	8,074	
KTBM23	Jun 2023	1,650	16.71	16.14	0.57 3.53 %	17,456	-6.71 %	18,712	1.32 %	18,468	-0.05 %	18,478	0.21 %	18,439	
TTBU23	Sep 2023	1,516	1.39	1.39	0.00 0.00 %	6,568	30.01 %	5,052	-2.04 %	5,157	-18.61 %	6,336	0.08 %	6,331	
WHAZ23	Dec 2023	1,506	4.32	4.28	0.04 0.93 %	1,025	-32.52 %	1,519	0.00 %	1,519	0.60 %	1,510	49.50 %	1,010	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23 (+/-)	04-Apr-23	11-Apr-23	10-Apr-23	Change					
GUNKULM23	Jun 2023	1,062	122,412 -0.77 %	123,363 0.46 %	122,793 0.91 %	121,681 0.83 %	120,682	3.99	3.99	0	0 %				
JASM23	Jun 2023	29	72,876 0.01 %	72,870 0.00 %	72,868 -0.67 %	73,357 -1.22 %	74,264	1.99	2.02	-0.03	-1.49 %				
AAVM23	Jun 2023	10	70,201 0.01 %	70,191 0.72 %	69,689 -0.69 %	70,175 -0.87 %	70,791	2.79	2.79	0	0 %				
KTCM23	Jun 2023	36	54,588 0.06 %	54,556 -0.01 %	54,561 -0.50 %	54,837 -0.36 %	55,035	54.80	54.90	-0.1	-0.18 %				
BANPUM23	Jun 2023	577	49,017 0.18 %	48,930 -22.83 %	63,407 23.44 %	51,368 -0.81 %	51,786	10.08	10.20	-0.12	-1.18 %				
SUPERM23	Jun 2023	11	48,342 0.02 %	48,331 0.00 %	48,330 0.01 %	48,323 -0.02 %	48,335	0.68	0.67	0.01	1.49 %				
BEAUTYM23	Jun 2023	107	47,849 -0.21 %	47,949 -2.19 %	49,025 0.01 %	49,020 -0.17 %	49,102	1.23	1.23	0	0 %				
KTBU23	Sep 2023	105	47,662 -0.21 %	47,760 0.00 %	47,760 0.00 %	47,759 -0.20 %	47,856	16.70	16.04	0.66	4.11 %				
BANPUU23	Sep 2023	381	39,223 0.80 %	38,912 0.38 %	38,766 -0.25 %	38,862 0.26 %	38,762	9.86	9.97	-0.11	-1.1 %				
IRPCM23	Jun 2023	1,474	33,695 4.17 %	32,346 1.49 %	31,871 -1.03 %	32,204 -0.94 %	32,511	2.58	2.62	-0.04	-1.53 %				

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	17.20	0.50	2.99
MTC	36.25	1.00	2.84
TKN	9.35	0.25	2.75
MEGA	43.25	1.00	2.37
TQM	33.00	0.75	2.33
KBANK	135.00	3.00	2.27
BBL	157.50	3.50	2.27
BJC	38.25	0.75	2.00
PLANB	8.55	0.15	1.79
SIRI	1.80	0.03	1.69

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	87.25	-2.00	-2.24
BANPU	10.00	-0.20	-1.96
PTTGC	44.25	-0.75	-1.67
BTS	7.45	-0.10	-1.32
JMT	43.75	-0.50	-1.13
BEM	8.90	-0.10	-1.11
VGI	3.98	-0.04	-1.00
JAS	2.00	-0.02	-0.99
IRPC	2.56	-0.02	-0.78
HMPRO	14.30	-0.10	-0.69

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
11/04/2023	61,816	80,174	-18,358	25,054	19,994	5,060	62,921	49,623	13,298	149,791	467,245

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/04/2023	19,839	21,132	-1,293	2,008	1,994	14	20,252	18,973	1,279	42,099	38,306

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/04/2023	194	300	-106	10,542	10,359	183	22,577	22,654	-77	33,313	119,370