

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Apr-23	11-Apr-23	Change	12-Apr-23 (+/-)	11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23				
S50J23	Apr 2023	960.70	963.40	-2.7 -0.28 %	209	-2.79 %	215	8.04 %	199	9.34 %	182	0.00 %	182
S50K23	May 2023	960.90	961.00	-0.1 -0.01 %	231	-3.35 %	239	0.00 %	239	8.64 %	220	4.27 %	211
S50M23	Jun 2023	960.50	962.30	-1.8 -0.19 %	399,984	-0.14 %	400,553	-1.39 %	406,184	0.92 %	402,484	-2.39 %	412,342
S50U23	Sep 2023	957.30	959.40	-2.1 -0.22 %	42,445	-0.98 %	42,864	5.27 %	40,718	-1.63 %	41,394	1.35 %	40,843
S50Z23	Dec 2023	957.10	959.00	-1.9 -0.2 %	21,058	0.76 %	20,899	-0.12 %	20,924	-0.42 %	21,012	-0.38 %	21,093
S50H24	Mar 2024	953.30	954.90	-1.6 -0.17 %	2,394	-3.27 %	2,475	1.19 %	2,446	9.20 %	2,240	6.57 %	2,102

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Apr-23	11-Apr-23	Change	12-Apr-23 (+/-)	11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23				
WHAM23	Jun 2023	5,628	4.37	4.33	0.04 0.92%	14,447	-3.62 %	14,990	4.09%	14,401	0.04 %	14,395	2.88 %	13,992
KTBZ23	Dec 2023	5,601	17.15	16.51	0.64 3.88%	11,219	0.01 %	11,218	0.02%	11,216	0.02 %	11,214	0.01 %	11,213
GUNKULM23	Jun 2023	5,042	3.99	3.99	0.00 0.00%	127,446	4.11 %	122,412	-0.77%	123,363	0.46 %	122,793	0.91 %	121,681
TTBU23	Sep 2023	5,005	1.41	1.39	0.02 1.44%	11,573	76.20 %	6,568	30.01%	5,052	-2.04 %	5,157	-18.61 %	6,336
TRUEM23	Jun 2023	4,556	8.20	8.25	-0.05 -0.61%	21,497	26.64 %	16,975	0.09%	16,959	0.25 %	16,917	-0.62 %	17,023
RSH24	Mar 2024	4,000	15.65	15.45	0.20 1.29%	11,070	56.58 %	7,070	0.00%	7,070	0.00 %	7,070	0.00 %	7,070
RSZ23	Dec 2023	4,000	15.59	15.39	0.20 1.30%	8,751	-31.37 %	12,751	0.00%	12,751	0.00 %	12,751	0.00 %	12,751
SCBM23	Jun 2023	3,770	100.47	100.80	-0.33 -0.33%	6,283	33.11 %	4,720	-6.92%	5,071	-1.40 %	5,143	-1.38 %	5,215
SIRIM23	Jun 2023	3,024	1.80	1.80	0.00 0.00%	22,858	0.08 %	22,840	-0.10%	22,863	-2.29 %	23,399	-10.94 %	26,272
BANPUM23	Jun 2023	2,621	9.92	10.08	-0.16 -1.59%	50,877	3.79 %	49,017	0.18%	48,930	-22.83 %	63,407	23.44 %	51,368

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			12-Apr-23 (+/-)	11-Apr-23 (+/-)	10-Apr-23 (+/-)	07-Apr-23 (+/-)	05-Apr-23	12-Apr-23	11-Apr-23	Change				
GUNKULM23	Jun 2023	5,042	127,446	4.11 %	122,412	-0.77 %	123,363	0.46 %	122,793	0.91 %	121,681	3.99	3.99	0 0 %
BLANDM23	Jun 2023	500	88,171	0.57 %	87,671	0.02 %	87,651	0.00 %	87,651	0.00 %	87,651	0.97	0.99	-0.02-2.02 %
JASM23	Jun 2023	4	72,879	0.00 %	72,876	0.01 %	72,870	0.00 %	72,868	-0.67 %	73,357	1.97	1.99	-0.02-1.01 %
AAVM23	Jun 2023	1,090	69,279	-1.31 %	70,201	0.01 %	70,191	0.72 %	69,689	-0.69 %	70,175	2.78	2.79	-0.01-0.36 %
KTCM23	Jun 2023	74	54,519	-0.13 %	54,588	0.06 %	54,556	-0.01 %	54,561	-0.50 %	54,837	55.40	54.80	0.6 1.09 %
BANPUM23	Jun 2023	2,621	50,877	3.79 %	49,017	0.18 %	48,930	-22.83 %	63,407	23.44 %	51,368	9.92	10.08	-0.16-1.59 %
BEAUTYM23	Jun 2023	0	47,849	0.00 %	47,849	-0.21 %	47,949	-2.19 %	49,025	0.01 %	49,020	1.23	1.23	0 0 %
KTBU23	Sep 2023	100	47,562	-0.21 %	47,662	-0.21 %	47,760	0.00 %	47,760	0.00 %	47,759	16.59	16.70	-0.11-0.66 %
BANPUU23	Sep 2023	817	40,037	2.08 %	39,223	0.80 %	38,912	0.38 %	38,766	-0.25 %	38,862	9.68	9.86	-0.18-1.83 %
IRPCM23	Jun 2023	557	33,242	-1.34 %	33,695	4.17 %	32,346	1.49 %	31,871	-1.03 %	32,204	2.60	2.58	0.02 0.78 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	28.50	1.00	3.64
AEONTS	190.00	5.50	2.98
KTC	56.50	1.00	1.80
EGCO	161.50	2.50	1.57
PTTEP	162.00	2.50	1.57
MTC	36.75	0.50	1.38
RS	15.40	0.20	1.32
RATCH	39.25	0.50	1.29
SCC	316.00	4.00	1.28
S	1.74	0.02	1.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	42.00	-1.75	-4.00
TTB	1.40	-0.05	-3.45
OSP	28.75	-1.00	-3.36
BDMS	29.50	-1.00	-3.28
COM7	26.75	-0.75	-2.73
CBG	85.25	-2.00	-2.29
CRC	44.50	-0.75	-1.66
DELTA	950.00	-16.00	-1.66
PTTGC	43.75	-0.50	-1.13
GLOBAL	17.70	-0.20	-1.12

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
12/04/2023	86,485	84,977	1,508	33,718	36,040	-2,322	105,887	105,073	814	226,090	466,321

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2023	16,220	14,455	1,765	2,341	1,786	555	13,237	15,557	-2,320	31,798	37,174

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/04/2023	436	53	383	5,059	9,845	-4,786	17,357	12,954	4,403	22,852	115,848