

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Apr-23	17-Apr-23	Change	18-Apr-23 (+/-)	17-Apr-23 (+/-)	12-Apr-23 (+/-)	11-Apr-23 (+/-)	10-Apr-23				
S50J23	Apr 2023	960.40	965.00	-4.6 -0.48 %	204	-0.97 %	206	-1.44 %	209	-2.79 %	215	8.04 %	199
S50K23	May 2023	959.20	964.40	-5.2 -0.54 %	234	0.43 %	233	0.87 %	231	-3.35 %	239	0.00 %	239
S50M23	Jun 2023	960.60	964.60	-4 -0.41 %	401,723	-1.82 %	409,163	2.29 %	399,984	-0.14 %	400,553	-1.39 %	406,184
S50U23	Sep 2023	957.40	961.50	-4.1 -0.43 %	44,315	5.69 %	41,931	-1.21 %	42,445	-0.98 %	42,864	5.27 %	40,718
S50Z23	Dec 2023	957.60	961.50	-3.9 -0.41 %	22,060	1.55 %	21,723	3.16 %	21,058	0.76 %	20,899	-0.12 %	20,924
S50H24	Mar 2024	953.90	957.00	-3.1 -0.32 %	2,602	8.37 %	2,401	0.29 %	2,394	-3.27 %	2,475	1.19 %	2,446

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Apr-23	17-Apr-23	Change	18-Apr-23 (+/-)	17-Apr-23 (+/-)	12-Apr-23 (+/-)	11-Apr-23 (+/-)	10-Apr-23				
GUNKULM23	Jun 2023	20,162	3.98	4.06	-0.08 -1.97 %	123,068	-4.58 %	128,981	1.20 %	127,446	4.11 %	122,412	-0.77 %	123,363
TRUEM23	Jun 2023	8,020	8.12	8.25	-0.13 -1.58 %	18,037	-24.93 %	24,026	11.76 %	21,497	26.64 %	16,975	0.09 %	16,959
SIRIM23	Jun 2023	3,532	1.84	1.83	0.01 0.55 %	30,342	-7.61 %	32,842	43.68 %	22,858	0.08 %	22,840	-0.10 %	22,863
WHAM23	Jun 2023	2,586	4.37	4.38	-0.01 -0.23 %	16,445	9.89 %	14,965	3.59 %	14,447	-3.62 %	14,990	4.09 %	14,401
TRUEU23	Sep 2023	2,500	8.16	8.29	-0.13 -1.57 %	12,080	-11.05 %	13,580	17.27 %	11,580	0.00 %	11,580	0.00 %	11,580
GULFM23	Jun 2023	2,161	54.13	54.21	-0.08 -0.15 %	15,370	15.89 %	13,263	-0.61 %	13,344	-4.65 %	13,995	-0.73 %	14,098
BANPUM23	Jun 2023	1,592	9.69	9.88	-0.19 -1.92 %	49,407	1.04 %	48,899	-3.89 %	50,877	3.79 %	49,017	0.18 %	48,930
CHGU23	Sep 2023	1,515	3.60	3.73	-0.13 -3.49 %	1,036	96.96 %	526	0.38 %	524	0.77 %	520	0.58 %	517
EAM23	Jun 2023	1,513	77.01	78.15	-1.14 -1.46 %	21,392	-0.23 %	21,441	1.05 %	21,218	-1.28 %	21,494	0.28 %	21,434
TTBU23	Sep 2023	1,508	1.41	1.41	0.00 0.00 %	11,573	0.00 %	11,573	0.00 %	11,573	76.20 %	6,568	30.01 %	5,052

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*18-Apr-23	(+/-)	17-Apr-23	(+/-)	12-Apr-23	(+/-)	11-Apr-23	(+/-)	10-Apr-23	18-Apr-23	17-Apr-23	Change
GUNKULM23	Jun 2023	20,162	123,068	-4.58 %	128,981	1.20 %	127,446	4.11 %	122,412	-0.77 %	123,363	3.98	4.06	-0.08 -1.97 %
BLANDM23	Jun 2023	0	88,202	0.00 %	88,202	0.04 %	88,171	0.57 %	87,671	0.02 %	87,651	0.98	0.99	-0.01 -1.01 %
JASM23	Jun 2023	47	72,369	-0.01 %	72,378	-0.69 %	72,879	0.00 %	72,876	0.01 %	72,870	2.00	1.97	0.03 1.52 %
AAVM23	Jun 2023	541	69,342	0.77 %	68,810	-0.68 %	69,279	-1.31 %	70,201	0.01 %	70,191	2.77	2.78	-0.01 -0.36 %
KTCM23	Jun 2023	78	54,802	-0.03 %	54,817	0.55 %	54,519	-0.13 %	54,588	0.06 %	54,556	55.85	55.75	0.1 0.18 %
BANPUM23	Jun 2023	1,592	49,407	1.04 %	48,899	-3.89 %	50,877	3.79 %	49,017	0.18 %	48,930	9.69	9.88	-0.19 -1.92 %
BEAUTYM23	Jun 2023	16	47,842	-0.01 %	47,849	0.00 %	47,849	0.00 %	47,849	-0.21 %	47,949	1.23	1.23	0 0 %
KTBU23	Sep 2023	200	47,762	0.42 %	47,562	0.00 %	47,562	-0.21 %	47,662	-0.21 %	47,760	16.66	16.57	0.09 0.54 %
BANPUU23	Sep 2023	25	40,173	0.03 %	40,162	0.31 %	40,037	2.08 %	39,223	0.80 %	38,912	9.45	9.60	-0.15 -1.56 %
IRPCM23	Jun 2023	598	33,039	1.66 %	32,499	-2.24 %	33,242	-1.34 %	33,695	4.17 %	32,346	2.49	2.49	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	15.10	1.10	7.86
TU	14.10	0.40	2.92
BH	243.00	6.00	2.53
ICHI	13.20	0.30	2.33
BEC	8.95	0.20	2.29
OR	22.20	0.40	1.83
QH	2.48	0.04	1.64
TASCO	20.00	0.30	1.52
CPF	21.00	0.30	1.45
TTB	1.42	0.02	1.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TCAP	43.00	-2.50	-5.49
KTB	16.70	-0.60	-3.47
BCP	30.75	-1.00	-3.15
TOP	50.50	-1.50	-2.88
PTTGC	42.25	-1.25	-2.87
AWC	5.45	-0.15	-2.68
KTC	55.50	-1.50	-2.63
PTTEP	158.00	-3.50	-2.17
BANPU	9.60	-0.20	-2.04
STGT	10.40	-0.20	-1.89

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
18/04/2023	72,742	90,377	-17,635	33,706	25,777	7,929	73,730	64,024	9,706	180,178	471,138

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/04/2023	27,368	29,930	-2,562	3,022	3,751	-729	23,703	20,412	3,291	54,093	41,723

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/04/2023	137	139	-2	20,617	34,558	-13,941	45,969	32,026	13,943	66,723	108,884