

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Apr-23	18-Apr-23	Change	19-Apr-23 (+/-)	18-Apr-23 (+/-)	17-Apr-23 (+/-)	12-Apr-23 (+/-)	11-Apr-23				
S50J23	Apr 2023	952.00	960.40	-8.4 -0.87 %	195	-4.41 %	204	-0.97 %	206	-1.44 %	209	-2.79 %	215
S50K23	May 2023	951.60	959.20	-7.6 -0.79 %	233	-0.43 %	234	0.43 %	233	0.87 %	231	-3.35 %	239
S50M23	Jun 2023	951.70	960.60	-8.9 -0.93 %	400,561	-0.29 %	401,723	-1.82 %	409,163	2.29 %	399,984	-0.14 %	400,553
S50U23	Sep 2023	948.70	957.40	-8.7 -0.91 %	45,326	2.28 %	44,315	5.69 %	41,931	-1.21 %	42,445	-0.98 %	42,864
S50Z23	Dec 2023	948.90	957.60	-8.7 -0.91 %	22,098	0.17 %	22,060	1.55 %	21,723	3.16 %	21,058	0.76 %	20,899
S50H24	Mar 2024	945.90	953.90	-8 -0.84 %	3,077	18.26 %	2,602	8.37 %	2,401	0.29 %	2,394	-3.27 %	2,475

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Apr-23	18-Apr-23	Change	19-Apr-23 (+/-)	18-Apr-23 (+/-)	17-Apr-23 (+/-)	12-Apr-23 (+/-)	11-Apr-23				
KTCM23	Jun 2023	69,351	53.80	55.85	-2.05 -3.67 %	7,059	-87.12 %	54,802	-0.03 %	54,817	0.55 %	54,519	-0.13 %	54,588
KTCU23	Sep 2023	66,720	53.76	55.82	-2.06 -3.69 %	45,617	##### %	117	0.00 %	117	1.74 %	115	0.88 %	114
SIRIM23	Jun 2023	11,517	1.81	1.84	-0.03 -1.63 %	26,840	-11.54 %	30,342	-7.61 %	32,842	43.68 %	22,858	0.08 %	22,840
KTBM23	Jun 2023	7,238	16.67	16.75	-0.08 -0.48 %	19,604	-25.19 %	26,204	2.75 %	25,502	41.80 %	17,985	3.03 %	17,456
ESSOM23	Jun 2023	6,026	8.48	8.63	-0.15 -1.74 %	18,151	-24.77 %	24,127	0.02 %	24,122	0.00 %	24,122	0.00 %	24,122
AAVU23	Sep 2023	3,502	2.76	2.78	-0.02 -0.72 %	12,567	-21.77 %	16,065	0.00 %	16,065	0.00 %	16,065	0.02 %	16,062
WHAM23	Jun 2023	2,707	4.34	4.37	-0.03 -0.69 %	14,908	-9.35 %	16,445	9.89 %	14,965	3.59 %	14,447	-3.62 %	14,990
CPALLM23	Jun 2023	2,317	63.54	62.45	1.09 1.75 %	3,645	-25.37 %	4,884	0.85 %	4,843	0.67 %	4,811	-3.14 %	4,967
GUNKULM23	Jun 2023	2,239	3.95	3.98	-0.03 -0.75 %	123,057	-0.01 %	123,068	-4.58 %	128,981	1.20 %	127,446	4.11 %	122,412
IRPCM23	Jun 2023	2,160	2.44	2.49	-0.05 -2.01 %	32,124	-2.77 %	33,039	1.66 %	32,499	-2.24 %	33,242	-1.34 %	33,695

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			19-Apr-23 (+/-)	18-Apr-23 (+/-)	17-Apr-23 (+/-)	12-Apr-23 (+/-)	11-Apr-23	19-Apr-23	18-Apr-23	Change				
GUNKULM23	Jun 2023	2,239	123,057	-0.01 %	123,068	-4.58 %	128,981	1.20 %	127,446	4.11 %	122,412	3.95	3.98	-0.03-0.75 %
BLANDM23	Jun 2023	16	88,198	0.00 %	88,202	0.00 %	88,202	0.04 %	88,171	0.57 %	87,671	0.97	0.98	-0.01-1.02 %
JASM23	Jun 2023	12	72,361	-0.01 %	72,369	-0.01 %	72,378	-0.69 %	72,879	0.00 %	72,876	1.99	2.00	-0.01 -0.5 %
AAVM23	Jun 2023	1,133	69,393	0.07 %	69,342	0.77 %	68,810	-0.68 %	69,279	-1.31 %	70,201	2.73	2.77	-0.04-1.44 %
BANPUM23	Jun 2023	1,917	49,773	0.74 %	49,407	1.04 %	48,899	-3.89 %	50,877	3.79 %	49,017	9.64	9.69	-0.05-0.52 %
KTBU23	Sep 2023	106	47,862	0.21 %	47,762	0.42 %	47,562	0.00 %	47,562	-0.21 %	47,662	16.70	16.66	0.04 0.24 %
KTCU23	Sep 2023	66,720	45,617	##### %	117	0.00 %	117	1.74 %	115	0.88 %	114	53.76	55.82	-2.06-3.69 %
BANPUU23	Sep 2023	114	40,275	0.25 %	40,173	0.03 %	40,162	0.31 %	40,037	2.08 %	39,223	9.40	9.45	-0.05-0.53 %
IRPCM23	Jun 2023	2,160	32,124	-2.77 %	33,039	1.66 %	32,499	-2.24 %	33,242	-1.34 %	33,695	2.44	2.49	-0.05-2.01 %
CKPM23	Jun 2023	662	28,766	-1.16 %	29,104	0.01 %	29,101	0.00 %	29,100	1.73 %	28,605	3.96	4.04	-0.08-1.98 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPALL	64.00	1.00	1.59
TU	14.10	0.00	0.00
TTB	1.42	0.00	0.00
BANPU	9.60	0.00	0.00
KTB	16.70	0.00	0.00
BH	243.00	0.00	0.00
ADVANC	212.00	0.00	0.00
BCP	30.75	0.00	0.00
OR	22.20	0.00	0.00
AOT	72.50	0.00	0.00
BCH	21.40	0.00	0.00
SUPER	0.66	0.00	0.00
BLA	28.75	0.00	0.00
COM7	28.25	0.00	0.00
BEM	9.05	0.00	0.00
PTTEP	158.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	39.00	-4.25	-9.83
CBG	81.25	-4.50	-5.25
STA	21.80	-1.10	-4.80
EA	73.75	-3.25	-4.22
TOA	29.75	-1.25	-4.03
TKN	9.25	-0.35	-3.65
HANA	48.00	-1.75	-3.52
KTC	53.75	-1.75	-3.15
KEX	15.90	-0.50	-3.05
GPSC	65.25	-2.00	-2.97

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
19/04/2023	99,116	86,681	12,435	45,142	43,929	1,213	111,120	124,768	-13,648	255,378	471,490

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2023	28,226	32,571	-4,345	5,643	6,987	-1,344	30,076	24,387	5,689	63,945	45,126

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/04/2023	527	16	511	20,630	20,029	601	32,682	33,794	-1,112	53,839	112,384