

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		21-Apr-23	20-Apr-23	Change	21-Apr-23 (+/-)	20-Apr-23 (+/-)	19-Apr-23 (+/-)	18-Apr-23 (+/-)	17-Apr-23	
S50J23	Apr 2023	938.60	943.90	-5.3 -0.56 %	174 ##### %	197 1.03 %	195 -4.41 %	204 -0.97 %	206	
S50K23	May 2023	937.70	942.20	-4.5 -0.48 %	177 -1.12 %	179 ##### %	233 -0.43 %	234 0.43 %	233	
S50M23	Jun 2023	937.40	943.80	-6.4 -0.68 %	407,336 1.32 %	402,020 0.36 %	400,561 -0.29 %	401,723 -1.82 %	409,163	
S50U23	Sep 2023	934.80	940.90	-6.1 -0.65 %	49,154 3.17 %	47,645 5.12 %	45,326 2.28 %	44,315 5.69 %	41,931	
S50Z23	Dec 2023	935.20	941.20	-6 -0.64 %	22,905 1.29 %	22,613 2.33 %	22,098 0.17 %	22,060 1.55 %	21,723	
S50H24	Mar 2024	932.30	937.90	-5.6 -0.6 %	3,968 11.15 %	3,570 16.02 %	3,077 18.26 %	2,602 8.37 %	2,401	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			21-Apr-23	20-Apr-23	Change	21-Apr-23 (+/-)	20-Apr-23 (+/-)	19-Apr-23 (+/-)	18-Apr-23 (+/-)	17-Apr-23	
SIRIM23	Jun 2023	12,749	1.81	1.78	0.03 1.69 %	23,610 -6.80 %	25,333 -5.61 %	26,840 -11.54 %	30,342 -7.61 %	32,842	
TTBU23	Sep 2023	8,301	1.45	1.42	0.03 2.11 %	5,841 -56.99 %	13,582 17.31 %	11,578 0.04 %	11,573 0.00 %	11,573	
SCBM23	Jun 2023	6,960	102.89	99.76	3.13 3.14 %	3,968 -13.76 %	4,601 -1.16 %	4,655 6.35 %	4,377 -1.42 %	4,440	
KTBM23	Jun 2023	3,763	18.08	17.54	0.54 3.08 %	21,595 -4.51 %	22,614 15.35 %	19,604 -25.19 %	26,204 2.75 %	25,502	
GUNKULM23	Jun 2023	3,585	3.99	3.94	0.05 1.27 %	120,153 -0.43 %	120,673 -1.94 %	123,057 -0.01 %	123,068 -4.58 %	128,981	
TTBM23	Jun 2023	3,504	1.47	1.41	0.06 4.26 %	8,980 -13.55 %	10,387 -27.50 %	14,327 -6.58 %	15,336 -3.13 %	15,832	
BBLM23	Jun 2023	2,524	159.22	155.03	4.19 2.70 %	2,119 -47.69 %	4,051 -1.75 %	4,123 24.45 %	3,313 8.45 %	3,055	
GUNKULU23	Sep 2023	2,500	3.98	3.93	0.05 1.27 %	18,173 15.95 %	15,673 0.00 %	15,673 -3.09 %	16,173 3.23 %	15,667	
BANPUZ23	Dec 2023	2,255	9.32	9.40	-0.08 -0.85 %	11,629 23.83 %	9,391 2.73 %	9,141 15.13 %	7,940 20.10 %	6,611	
KBANKM23	Jun 2023	2,171	128.75	127.00	1.75 1.38 %	7,998 -1.99 %	8,160 10.78 %	7,366 -7.07 %	7,926 6.33 %	7,454	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*21-Apr-23	(+/-)	20-Apr-23	(+/-)	19-Apr-23	(+/-)	18-Apr-23	(+/-)	17-Apr-23	21-Apr-23	20-Apr-23	Change
BLANDU23	Sep 2023	544	193,878	-0.23 %	194,334	0.00 %	194,334	0.00 %	194,329	0.00 %	194,329	0.96	0.97	-0.01-1.03 %
GUNKULM23	Jun 2023	3,585	120,153	-0.43 %	120,673	-1.94 %	123,057	-0.01 %	123,068	-4.58 %	128,981	3.99	3.94	0.05 1.27 %
BLANDM23	Jun 2023	1,551	86,685	-1.72 %	88,202	0.00 %	88,198	0.00 %	88,202	0.00 %	88,202	0.98	0.97	0.01 1.03 %
JASM23	Jun 2023	1,057	71,360	-0.70 %	71,860	-0.69 %	72,361	-0.01 %	72,369	-0.01 %	72,378	1.98	2.00	-0.02 -1 %
AAVM23	Jun 2023	1,112	68,399	-1.46 %	69,410	0.02 %	69,393	0.07 %	69,342	0.77 %	68,810	2.72	2.71	0.01 0.37 %
KTBU23	Sep 2023	316	58,161	0.00 %	58,162	21.52 %	47,862	0.21 %	47,762	0.42 %	47,562	17.98	17.44	0.54 3.1 %
BANPUM23	Jun 2023	202	49,692	-0.18 %	49,783	0.02 %	49,773	0.74 %	49,407	1.04 %	48,899	9.49	9.57	-0.08-0.84 %
SUPERM23	Jun 2023	5	48,376	0.01 %	48,371	0.01 %	48,365	0.01 %	48,358	0.01 %	48,353	0.66	0.66	0 0 %
BEAUTYM23	Jun 2023	1,068	46,838	-2.06 %	47,821	-0.04 %	47,838	-0.01 %	47,842	-0.01 %	47,849	1.19	1.21	-0.02-1.65 %
KTCU23	Sep 2023	0	45,617	0.00 %	45,617	0.00 %	45,617##### %	117	0.00 %	117	54.30	53.70	0.6 1.12 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.49	0.07	4.93
KTB	18.20	0.70	4.00
SCB	103.00	3.25	3.26
KKP	65.25	1.75	2.76
BLA	29.00	0.75	2.65
KBANK	128.50	2.50	1.98
JMT	39.25	0.75	1.95
PTTGC	41.75	0.75	1.83
CRC	44.25	0.75	1.72
SIRI	1.82	0.03	1.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TISCO	91.75	-8.00	-8.02
HANA	43.75	-3.50	-7.41
DELTA	890.00	-70.00	-7.29
BEC	8.15	-0.45	-5.23
TQM	29.25	-1.50	-4.88
KEX	15.00	-0.60	-3.85
KCE	41.25	-1.50	-3.51
PLANB	8.20	-0.25	-2.96
SCGP	42.25	-1.25	-2.87
EA	71.00	-1.75	-2.41

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
21/04/2023	96,112	109,936	-13,824	47,722	53,403	-5,681	143,506	124,001	19,505	287,340	483,714

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/04/2023	21,975	26,297	-4,322	2,205	2,922	-717	23,103	18,064	5,039	47,283	41,987

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/04/2023	69	351	-282	10,485	20,170	-9,685	26,887	16,920	9,967	37,441	108,840