

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		24-Apr-23	21-Apr-23	Change	24-Apr-23 (+/-)	21-Apr-23 (+/-)	20-Apr-23 (+/-)	19-Apr-23 (+/-)	18-Apr-23	
S50J23	Apr 2023	939.10	938.60	0.5 0.05 %	141 ##### %	174 ##### %	197 1.03%	195 -4.41 %	204	
S50K23	May 2023	938.00	937.70	0.3 0.03 %	184 3.95 %	177 -1.12 %	179 ##### %	233 -0.43 %	234	
S50M23	Jun 2023	937.80	937.40	0.4 0.04 %	415,825 2.08 %	407,336 1.32 %	402,020 0.36%	400,561 -0.29 %	401,723	
S50U23	Sep 2023	935.00	934.80	0.2 0.02 %	49,708 1.13 %	49,154 3.17 %	47,645 5.12%	45,326 2.28 %	44,315	
S50Z23	Dec 2023	935.50	935.20	0.3 0.03 %	22,951 0.20 %	22,905 1.29 %	22,613 2.33%	22,098 0.17 %	22,060	
S50H24	Mar 2024	932.10	932.30	-0.2 -0.02 %	4,000 0.81 %	3,968 11.15 %	3,570 16.02%	3,077 18.26 %	2,602	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			24-Apr-23	21-Apr-23	Change	24-Apr-23 (+/-)	21-Apr-23 (+/-)	20-Apr-23 (+/-)	19-Apr-23 (+/-)	18-Apr-23	
TTBM23	Jun 2023	20,360	1.46	1.47	-0.01 -0.68%	20,816 131.80 %	8,980 -13.55%	10,387 -27.50 %	14,327 -6.58 %	15,336	
KTBU23	Sep 2023	10,208	17.82	17.98	-0.16 -0.89%	48,461 -16.68 %	58,161 0.00%	58,162 21.52 %	47,862 0.21 %	47,762	
TTBU23	Sep 2023	7,055	1.45	1.45	0.00 0.00%	8,347 42.90 %	5,841 -56.99%	13,582 17.31 %	11,578 0.04 %	11,573	
KTCM23	Jun 2023	3,002	53.20	54.35	-1.15 -2.12%	4,024 -42.71 %	7,024 0.03%	7,022 -0.52 %	7,059 -87.12 %	54,802	
KTCU23	Sep 2023	3,000	53.15	54.30	-1.15 -2.12%	48,617 6.58 %	45,617 0.00%	45,617 0.00 %	45,617 ##### %	117	
SUPERH24	Mar 2024	2,000	0.65	0.67	-0.02 -2.99%	16,005 14.28 %	14,005 0.00%	14,005 16.66 %	12,005 9.09 %	11,005	
WHAM23	Jun 2023	1,556	4.30	4.30	0.00 0.00%	13,370 -3.25 %	13,819 2.83%	13,439 -9.85 %	14,908 -9.35 %	16,445	
PLANBM23	Jun 2023	1,514	8.58	8.21	0.37 4.51%	18,523 -7.48 %	20,020 0.00%	20,019 0.00 %	20,019 2.56 %	19,519	
TQMM23	Jun 2023	1,255	29.30	29.13	0.17 0.58%	5,988 -12.15 %	6,816 -13.02%	7,836 -0.01 %	7,837 0.31 %	7,813	
KTBM23	Jun 2023	1,253	17.90	18.08	-0.18 -1.00%	21,206 -1.80 %	21,595 -4.51%	22,614 15.35 %	19,604 -25.19 %	26,204	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*24-Apr-23	(+/-)	21-Apr-23	(+/-)	20-Apr-23	(+/-)	19-Apr-23	(+/-)	18-Apr-23	Change		
BLANDU23	Sep 2023	5	193,879	0.00 %	193,878	-0.23 %	194,334	0.00 %	194,334	0.00 %	194,329	0.97	0.96	0.01 1.04 %
GUNKULM23	Jun 2023	51	120,166	0.01 %	120,153	-0.43 %	120,673	-1.94 %	123,057	-0.01 %	123,068	3.96	3.99	-0.03-0.75 %
BLANDM23	Jun 2023	16	86,686	0.00 %	86,685	-1.72 %	88,202	0.00 %	88,198	0.00 %	88,202	0.97	0.98	-0.01-1.02 %
JASM23	Jun 2023	51	71,360	0.00 %	71,360	-0.70 %	71,860	-0.69 %	72,361	-0.01 %	72,369	1.98	1.98	0 0 %
AAVM23	Jun 2023	38	68,401	0.00 %	68,399	-1.46 %	69,410	0.02 %	69,393	0.07 %	69,342	2.70	2.72	-0.02-0.74 %
BANPUM23	Jun 2023	66	49,655	-0.07 %	49,692	-0.18 %	49,783	0.02 %	49,773	0.74 %	49,407	9.45	9.49	-0.04-0.42 %
KTCU23	Sep 2023	3,000	48,617	6.58 %	45,617	0.00 %	45,617	0.00 %	45,617##### %		117	53.15	54.30	-1.15-2.12 %
KTBU23	Sep 2023	10,208	48,461	-16.68 %	58,161	0.00 %	58,162	21.52 %	47,862	0.21 %	47,762	17.82	17.98	-0.16-0.89 %
SUPERM23	Jun 2023	0	48,376	0.00 %	48,376	0.01 %	48,371	0.01 %	48,365	0.01 %	48,358	0.64	0.66	-0.02-3.03 %
BEAUTYM23	Jun 2023	71	46,787	-0.11 %	46,838	-2.06 %	47,821	-0.04 %	47,838	-0.01 %	47,842	1.16	1.19	-0.03-2.52 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	40.50	1.25	3.18
OSP	28.00	0.50	1.82
IRPC	2.40	0.04	1.69
SIRI	1.85	0.03	1.65
AP	12.60	0.20	1.61
THANI	3.78	0.06	1.61
SUPER	0.64	0.01	1.59
ICHI	12.90	0.20	1.57
HMPRO	13.70	0.20	1.48
BJC	38.25	0.50	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	21.60	-1.10	-4.85
GFPT	11.00	-0.40	-3.51
CBG	74.00	-2.25	-2.95
HANA	42.50	-1.25	-2.86
CENTEL	53.50	-1.50	-2.73
JAS	1.90	-0.05	-2.56
TQM	28.50	-0.75	-2.56
TTB	1.46	-0.03	-2.01
BCPG	10.10	-0.20	-1.94
KKP	64.00	-1.25	-1.92

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
24/04/2023	62,453	52,490	9,963	26,353	28,815	-2,462	63,534	71,035	-7,501	152,340	492,809

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2023	27,177	30,821	-3,644	3,702	3,481	221	25,182	21,759	3,423	56,061	43,158

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2023	229	487	-258	19,365	11,456	7,909	23,829	31,480	-7,651	43,423	112,454