

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		26-Apr-23	25-Apr-23	Change	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23 (+/-)	21-Apr-23 (+/-)	20-Apr-23	
S50J23	Apr 2023	934.00	931.00	3 0.32 %	119 -9.85 %	132 -6.38 %	141 ##### %	174 ##### %	197	
S50K23	May 2023	934.20	930.90	3.3 0.35 %	201 13.56 %	177 -3.80 %	184 3.95 %	177 -1.12 %	179	
S50M23	Jun 2023	932.10	930.20	1.9 0.2 %	401,389 -2.59 %	412,045 -0.91 %	415,825 2.08 %	407,336 1.32 %	402,020	
S50U23	Sep 2023	929.60	927.70	1.9 0.2 %	50,129 -1.97 %	51,135 2.87 %	49,708 1.13 %	49,154 3.17 %	47,645	
S50Z23	Dec 2023	930.20	928.30	1.9 0.2 %	23,430 0.36 %	23,345 1.72 %	22,951 0.20 %	22,905 1.29 %	22,613	
S50H24	Mar 2024	927.80	925.60	2.2 0.24 %	4,541 4.63 %	4,340 8.50 %	4,000 0.81 %	3,968 11.15 %	3,570	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			26-Apr-23	25-Apr-23	Change	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23 (+/-)	21-Apr-23 (+/-)	20-Apr-23	
KTCU23	Sep 2023	35,160	52.55	53.05	-0.50 -0.94 %	47,177 -3.00 %	48,637 0.04 %	48,617 6.58 %	45,617 0.00 %	45,617	
TRUEM23	Jun 2023	6,577	7.90	7.74	0.16 2.07 %	18,617 3.01 %	18,073 -0.07 %	18,086 0.00 %	18,086 -0.03 %	18,092	
GUNKULU23	Sep 2023	6,168	3.82	3.90	-0.08 -2.05 %	13,291 -28.86 %	18,683 0.05 %	18,673 2.75 %	18,173 15.95 %	15,673	
TTBM23	Jun 2023	5,924	1.47	1.42	0.05 3.52 %	21,397 3.21 %	20,731 -0.41 %	20,816 131.80 %	8,980 -13.55 %	10,387	
ESSOM23	Jun 2023	5,505	8.33	8.34	-0.01 -0.12 %	12,647 -30.31 %	18,147 -0.02 %	18,150 -0.01 %	18,151 0.11 %	18,131	
TTBU23	Sep 2023	5,193	1.47	1.40	0.07 5.00 %	6,385 -24.86 %	8,498 1.81 %	8,347 42.90 %	5,841 -56.99 %	13,582	
GUNKULM23	Jun 2023	5,113	3.83	3.88	-0.05 -1.29 %	122,595 1.26 %	121,069 0.75 %	120,166 0.01 %	120,153 -0.43 %	120,673	
ITDM23	Jun 2023	4,224	1.50	1.50	0.00 0.00 %	22,877 -14.91 %	26,887 -13.03 %	30,916 0.00 %	30,917 -2.94 %	31,853	
SIRIM23	Jun 2023	3,634	1.83	1.85	-0.02 -1.08 %	24,587 -3.92 %	25,589 8.35 %	23,618 0.03 %	23,610 -6.80 %	25,333	
IRPCZ23	Dec 2023	3,501	2.33	2.38	-0.05 -2.10 %	9,544 18.66 %	8,043 6.63 %	7,543 15.28 %	6,543 -18.64 %	8,042	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Apr-23	(+/-)	25-Apr-23	(+/-)	24-Apr-23	(+/-)	21-Apr-23	(+/-)	20-Apr-23	26-Apr-23	25-Apr-23	Change
BLANDU23	Sep 2023	0	193,899	0.00 %	193,899	0.01 %	193,879	0.00 %	193,878	-0.23 %	194,334	0.96	0.96	0 0 %
GUNKULM23	Jun 2023	5,113	122,595	1.26 %	121,069	0.75 %	120,166	0.01 %	120,153	-0.43 %	120,673	3.83	3.88	-0.05 -1.29 %
BLANDM23	Jun 2023	8	86,730	0.00 %	86,727	0.05 %	86,686	0.00 %	86,685	-1.72 %	88,202	0.96	0.96	0 0 %
JASM23	Jun 2023	8	69,354	0.00 %	69,355	-2.81 %	71,360	0.00 %	71,360	-0.70 %	71,860	1.85	1.84	0.01 0.54 %
AAVM23	Jun 2023	979	62,814	-0.79 %	63,315	-7.44 %	68,401	0.00 %	68,399	-1.46 %	69,410	2.61	2.61	0 0 %
KTBU23	Sep 2023	102	49,363	0.21 %	49,261	1.65 %	48,461	-16.68 %	58,161	0.00 %	58,162	17.96	17.84	0.12 0.67 %
BANPUM23	Jun 2023	1,303	48,858	0.52 %	48,604	-2.12 %	49,655	-0.07 %	49,692	-0.18 %	49,783	9.00	9.25	-0.25 -2.7 %
SUPERM23	Jun 2023	5	48,420	0.00 %	48,418	0.09 %	48,376	0.00 %	48,376	0.01 %	48,371	0.63	0.62	0.01 1.61 %
KTCU23	Sep 2023	35,160	47,177	-3.00 %	48,637	0.04 %	48,617	6.58 %	45,617	0.00 %	45,617	52.55	53.05	-0.5 -0.94 %
BEAUTYM23	Jun 2023	92	46,739	-0.11 %	46,790	0.01 %	46,787	-0.11 %	46,838	-2.06 %	47,821	1.17	1.17	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.05	0.35	4.55
STEC	12.10	0.40	3.42
ERW	4.86	0.16	3.40
BTS	7.80	0.25	3.31
TTB	1.47	0.04	2.80
KCE	39.75	1.00	2.58
PTG	13.20	0.30	2.33
TASCO	19.80	0.40	2.06
SCB	104.00	2.00	1.96
TRUE	7.85	0.15	1.95

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	47.00	-2.00	-4.08
TQM	25.00	-1.00	-3.85
PTTEP	151.00	-5.00	-3.21
COM7	25.75	-0.75	-2.83
BANPU	8.90	-0.25	-2.73
GUNKUL	3.82	-0.10	-2.55
GFPT	10.60	-0.20	-1.85
AMATA	22.90	-0.40	-1.72
PTT	30.50	-0.50	-1.61
BCPG	9.85	-0.15	-1.50

## 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
26/04/2023	82,987	82,786	201	31,601	38,132	-6,531	102,391	96,061	6,330	216,979	479,809

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2023	26,170	23,329	2,841	3,976	3,611	365	17,634	20,840	-3,206	47,780	38,525

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2023	336	374	-38	20,692	25,293	-4,601	32,763	28,124	4,639	53,791	113,046