

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		27-Apr-23	26-Apr-23	Change	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23 (+/-)	21-Apr-23
S50K23	May 2023	924.20	934.20	-10 -1.07%	255 26.87%	201 13.56%	177 -3.80%	184 3.95%	177
S50M23	Jun 2023	924.10	932.10	-8 -0.86%	407,831 1.60%	401,389 -2.59%	412,045 -0.91%	415,825 2.08%	407,336
S50N23	Jul 2023	923.50	931.80	-8.3 -0.89%	7 0.00%	0 0.00%	0 0.00%	0 0.00%	0
S50U23	Sep 2023	922.00	929.60	-7.6 -0.82%	55,584 10.88%	50,129 -1.97%	51,135 2.87%	49,708 1.13%	49,154
S50Z23	Dec 2023	922.50	930.20	-7.7 -0.83%	24,099 2.86%	23,430 0.36%	23,345 1.72%	22,951 0.20%	22,905
S50H24	Mar 2024	920.20	927.80	-7.6 -0.82%	5,151 13.43%	4,541 4.63%	4,340 8.50%	4,000 0.81%	3,968

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			27-Apr-23	26-Apr-23	Change	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23 (+/-)	21-Apr-23
SIRIM23	Jun 2023	9,181	1.86	1.83	0.03 1.64%	18,091 -26.42%	24,587 -3.92%	25,589 8.35%	23,618 0.03%	23,610
BLANDM23	Jun 2023	7,715	0.95	0.96	-0.01 -1.04%	79,033 -8.87%	86,730 0.00%	86,727 0.05%	86,686 0.00%	86,685
IRPCM23	Jun 2023	5,051	2.39	2.37	0.02 0.84%	27,315 -15.39%	32,285 0.35%	32,173 0.21%	32,104 -1.56%	32,612
SUPERM23	Jun 2023	5,003	0.63	0.63	0.00 0.00%	43,423 -10.32%	48,420 0.00%	48,418 0.09%	48,376 0.00%	48,376
ITDM23	Jun 2023	4,541	1.44	1.50	-0.06 -4.00%	18,372 -19.69%	22,877 -14.91%	26,887 -13.03%	30,916 0.00%	30,917
GUNKULM23	Jun 2023	4,081	3.75	3.83	-0.08 -2.09%	120,620 -1.61%	122,595 1.26%	121,069 0.75%	120,166 0.01%	120,153
TRUEZ23	Dec 2023	4,000	8.11	7.97	0.14 1.76%	4,175 2,285.71%	175 0.00%	175 0.00%	175 0.00%	175
PRMM23	Jun 2023	3,036	5.97	6.47	-0.50 -7.73%	3,811 -43.76%	6,776 -26.94%	9,274 -9.72%	10,272 0.01%	10,271
SUPERZ23	Dec 2023	2,818	0.64	0.64	0.00 0.00%	25,352 -10.00%	28,168 0.00%	28,168 0.07%	28,148 0.00%	28,148
TTBU23	Sep 2023	2,595	1.46	1.47	-0.01 -0.68%	7,961 24.68%	6,385 -24.86%	8,498 1.81%	8,347 42.90%	5,841

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price		
			27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23 (+/-)	21-Apr-23	27-Apr-23	26-Apr-23	Change
BLANDU23	Sep 2023	10	193,909 0.01%	193,899 0.00%	193,899 0.01%	193,879 0.00%	193,878	0.93	0.96	-0.03-3.12%
GUNKULM23	Jun 2023	4,081	120,620 -1.61%	122,595 1.26%	121,069 0.75%	120,166 0.01%	120,153	3.75	3.83	-0.08-2.09%
BLANDM23	Jun 2023	7,715	79,033 -8.87%	86,730 0.00%	86,727 0.05%	86,686 0.00%	86,685	0.95	0.96	-0.01-1.04%
JASM23	Jun 2023	9	69,363 0.01%	69,354 0.00%	69,355 -2.81%	71,360 0.00%	71,360	1.86	1.85	0.01 0.54%
AAVM23	Jun 2023	92	62,844 0.05%	62,814 -0.79%	63,315 -7.44%	68,401 0.00%	68,399	2.64	2.61	0.03 1.15%
KTBU23	Sep 2023	1	49,363 0.00%	49,363 0.21%	49,261 1.65%	48,461 -16.68%	58,161	17.93	17.96	-0.03-0.17%
BANPUM23	Jun 2023	485	48,614 -0.50%	48,858 0.52%	48,604 -2.12%	49,655 -0.07%	49,692	9.12	9.00	0.12 1.33%
KTCU23	Sep 2023	47	47,157 -0.04%	47,177 -3.00%	48,637 0.04%	48,617 6.58%	45,617	51.05	52.55	-1.5-2.85%
BEAUTYM23	Jun 2023	18	46,745 0.01%	46,739 -0.11%	46,790 0.01%	46,787 -0.11%	46,838	1.16	1.17	-0.01-0.85%
SUPERM23	Jun 2023	5,003	43,423 -10.32%	48,420 0.00%	48,418 0.09%	48,376 0.00%	48,376	0.63	0.63	0 0%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	34.00	1.50	4.62
SCC	311.00	10.00	3.32
SCGP	44.00	1.25	2.92
OR	22.20	0.60	2.78
TRUE	8.05	0.20	2.55
MINT	31.75	0.75	2.42
AAV	2.66	0.06	2.31
PTG	13.50	0.30	2.27
BANPU	9.10	0.20	2.25
TQM	25.50	0.50	2.00
BGRIM	38.25	0.75	2.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	74.80	-14.80	-16.52
PRM	6.15	-0.40	-6.11
GFPT	10.00	-0.60	-5.66
STEC	11.60	-0.50	-4.13
ITD	1.40	-0.06	-4.11
KKP	60.00	-2.50	-4.00
MTC	33.50	-1.25	-3.60
QH	2.34	-0.08	-3.31
SUPER	0.60	-0.02	-3.23
ICHI	12.30	-0.40	-3.15

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
27/04/2023	78,501	105,879	-27,378	44,990	35,504	9,486	107,049	89,157	17,892	230,540	493,008

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2023	29,088	30,430	-1,342	3,398	4,020	-622	22,993	21,029	1,964	55,479	38,339

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2023	851	451	400	17,243	16,092	1,151	22,923	24,474	-1,551	41,017	118,037