

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		28-Apr-23	27-Apr-23	Change	28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23	
S50K23	May 2023	920.50	924.20	-3.7 -0.4 %	257 0.78 %	255 26.87 %	201 13.56 %	177 -3.80 %	184	
S50M23	Jun 2023	920.40	924.10	-3.7 -0.4 %	415,123 1.79 %	407,831 1.60 %	401,389 -2.59 %	412,045 -0.91 %	415,825	
S50N23	Jul 2023	917.80	923.50	-5.7 -0.62 %	35 ##### %	7 0.00 %	0 0.00 %	0 0.00 %	0	
S50U23	Sep 2023	918.30	922.00	-3.7 -0.4 %	55,464 -0.22 %	55,584 10.88 %	50,129 -1.97 %	51,135 2.87 %	49,708	
S50Z23	Dec 2023	919.00	922.50	-3.5 -0.38 %	24,373 1.14 %	24,099 2.86 %	23,430 0.36 %	23,345 1.72 %	22,951	
S50H24	Mar 2024	916.90	920.20	-3.3 -0.36 %	5,392 4.68 %	5,151 13.43 %	4,541 4.63 %	4,340 8.50 %	4,000	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			28-Apr-23	27-Apr-23	Change	28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23	
GUNKULM23	Jun 2023	8,035	3.78	3.75	0.03 0.80 %	126,648 5.00 %	120,620 -1.61 %	122,595 1.26 %	121,069 0.75 %	120,166	
TTBM23	Jun 2023	6,688	1.45	1.47	-0.02 -1.36 %	27,422 31.57 %	20,842 -2.59 %	21,397 3.21 %	20,731 -0.41 %	20,816	
SIRIM23	Jun 2023	5,157	1.88	1.86	0.02 1.08 %	17,533 -3.08 %	18,091 -26.42 %	24,587 -3.92 %	25,589 8.35 %	23,618	
AAVM23	Jun 2023	4,283	2.70	2.64	0.06 2.27 %	64,791 3.10 %	62,844 0.05 %	62,814 -0.79 %	63,315 -7.44 %	68,401	
CHGU23	Sep 2023	3,509	3.49	3.51	-0.02 -0.57 %	4,049 632.19 %	553 -47.48 %	1,053 0.29 %	1,050 0.00 %	1,050	
CHGM23	Jun 2023	3,141	3.51	3.53	-0.02 -0.57 %	3,331 -48.20 %	6,431 8.50 %	5,927 0.32 %	5,908 -7.72 %	6,402	
IRPCM23	Jun 2023	3,029	2.38	2.39	-0.01 -0.42 %	27,320 0.02 %	27,315 -15.39 %	32,285 0.35 %	32,173 0.21 %	32,104	
AAVU23	Sep 2023	2,503	2.70	2.65	0.05 1.89 %	9,726 18.25 %	8,225 -5.73 %	8,725 -21.87 %	11,167 -3.62 %	11,586	
SUPERZ23	Dec 2023	2,183	0.63	0.64	-0.01 -1.56 %	23,169 -8.61 %	25,352 -10.00 %	28,168 0.00 %	28,168 0.07 %	28,148	
KTCM23	Jun 2023	2,148	52.12	51.10	1.02 2.00 %	988 -66.87 %	2,982 -26.02 %	4,031 0.10 %	4,027 0.07 %	4,024	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price		
			28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23 (+/-)	24-Apr-23	28-Apr-23	27-Apr-23	Change
GUNKULM23	Jun 2023	8,035	126,648 5.00 %	120,620 -1.61 %	122,595 1.26 %	121,069 0.75 %	120,166	3.78	3.75	0.03 0.8 %
BLANDM23	Jun 2023	24	79,048 0.02 %	79,033 -8.87 %	86,730 0.00 %	86,727 0.05 %	86,686	0.95	0.95	0 0 %
JASM23	Jun 2023	4	69,360 0.00 %	69,363 0.01 %	69,354 0.00 %	69,355 -2.81 %	71,360	1.85	1.86	-0.01 -0.54 %
AAVM23	Jun 2023	4,283	64,791 3.10 %	62,844 0.05 %	62,814 -0.79 %	63,315 -7.44 %	68,401	2.70	2.64	0.06 2.27 %
KTBU23	Sep 2023	0	49,363 0.00 %	49,363 0.00 %	49,363 0.21 %	49,261 1.65 %	48,461	17.82	17.93	-0.11 -0.61 %
BANPUM23	Jun 2023	239	48,610 -0.01 %	48,614 -0.50 %	48,858 0.52 %	48,604 -2.12 %	49,655	9.14	9.12	0.02 0.22 %
KTCU23	Sep 2023	80	47,117 -0.08 %	47,157 -0.04 %	47,177 -3.00 %	48,637 0.04 %	48,617	52.06	51.05	1.01 1.98 %
SUPERM23	Jun 2023	15	43,433 0.02 %	43,423 -10.32 %	48,420 0.00 %	48,418 0.09 %	48,376	0.62	0.63	-0.01 -1.59 %
BANPUU23	Sep 2023	23	41,998 0.05 %	41,977 -0.32 %	42,110 3.34 %	40,748 0.78 %	40,431	8.87	8.88	-0.01 -0.11 %
BCPGU23	Sep 2023	1	32,786 0.00 %	32,785 0.03 %	32,776 0.43 %	32,635 0.03 %	32,624	9.73	9.76	-0.03 -0.31 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	10.70	0.70	7.00
PLANB	8.15	0.40	5.16
ICHI	12.70	0.40	3.25
VGI	3.36	0.10	3.07
KTC	52.75	1.25	2.43
SAWAD	55.50	1.25	2.30
JMT	39.50	0.75	1.94
TPIPP	3.32	0.06	1.84
OSP	29.50	0.50	1.72
BCP	30.25	0.50	1.68

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	14.40	-0.40	-2.70
PTTEP	148.00	-3.50	-2.31
CHG	3.50	-0.08	-2.23
COM7	25.25	-0.50	-1.94
AWC	5.30	-0.10	-1.85
CBG	71.50	-1.25	-1.72
TOA	29.25	-0.50	-1.68
PSL	12.40	-0.20	-1.59
CPN	68.00	-1.00	-1.45
KCE	38.00	-0.50	-1.30

## 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
28/04/2023	83,802	79,136	4,666	38,515	42,208	-3,693	102,459	103,432	-973	224,776	500,644

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2023	29,368	37,599	-8,231	3,914	3,933	-19	28,011	19,761	8,250	61,293	40,340

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2023	680	345	335	18,089	16,135	1,954	16,800	19,089	-2,289	35,569	113,455