

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest				
		02-May-23	28-Apr-23	Change	02-May-23 (+/-)	28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23
S50K23	May 2023	927.20	920.50	6.7 0.73 %	238 -7.39 %	257 0.78 %	255 26.87 %	201 13.56 %	177
S50M23	Jun 2023	926.90	920.40	6.5 0.71 %	421,322 1.49 %	415,123 1.79 %	407,831 1.60 %	401,389 -2.59 %	412,045
S50N23	Jul 2023	925.00	917.80	7.2 0.78 %	64 82.86 %	35 ##### %	7 0.00 %	0 0.00 %	0
S50U23	Sep 2023	924.40	918.30	6.1 0.66 %	55,835 0.67 %	55,464 -0.22 %	55,584 10.88 %	50,129 -1.97 %	51,135
S50Z23	Dec 2023	924.90	919.00	5.9 0.64 %	24,441 0.28 %	24,373 1.14 %	24,099 2.86 %	23,430 0.36 %	23,345
S50H24	Mar 2024	922.30	916.90	5.4 0.59 %	5,029 -6.73 %	5,392 4.68 %	5,151 13.43 %	4,541 4.63 %	4,340

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest				
			#####	28-Apr-23	Change	02-May-23 (+/-)	28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23
GUNKULM23	Jun 2023	9,041	3.69	3.78	-0.09 -2.38 %	129,837 2.52 %	126,648 5.00 %	120,620 -1.61 %	122,595 1.26 %	121,069
SIRIM23	Jun 2023	8,067	1.88	1.88	0.00 0.00 %	12,000 -31.56 %	17,533 -3.08 %	18,091 -26.42 %	24,587 -3.92 %	25,589
TTBU23	Sep 2023	7,013	1.46	1.47	-0.01 -0.68 %	11,474 35.59 %	8,462 6.29 %	7,961 24.68 %	6,385 -24.86 %	8,498
ICHIM23	Jun 2023	6,995	11.21	11.99	-0.78 -6.51 %	6,531 -50.06 %	13,077 -0.75 %	13,176 1.54 %	12,976 -2.26 %	13,276
KTBM23	Jun 2023	5,391	18.05	17.91	0.14 0.78 %	12,940 -27.72 %	17,902 0.52 %	17,810 -4.35 %	18,620 -7.72 %	20,177
TTBM23	Jun 2023	5,057	1.45	1.45	0.00 0.00 %	32,432 18.27 %	27,422 31.57 %	20,842 -2.59 %	21,397 3.21 %	20,731
TRUEM23	Jun 2023	4,513	8.04	7.93	0.11 1.39 %	18,630 -2.56 %	19,119 5.49 %	18,124 -2.65 %	18,617 3.01 %	18,073
COM7M23	Jun 2023	3,754	24.30	25.25	-0.95 -3.76 %	4,770 -38.28 %	7,729 -0.54 %	7,771 -16.22 %	9,276 2.29 %	9,068
SUPERM23	Jun 2023	3,000	0.59	0.62	-0.03 -4.84 %	43,433 0.00 %	43,433 0.02 %	43,423 -10.32 %	48,420 0.00 %	48,418
CPFM23	Jun 2023	2,641	20.31	20.20	0.11 0.54 %	22,747 -9.24 %	25,063 1.59 %	24,670 3.09 %	23,930 0.53 %	23,804

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price		
			02-May-23 (+/-)	28-Apr-23 (+/-)	27-Apr-23 (+/-)	26-Apr-23 (+/-)	25-Apr-23	02-May-23	28-Apr-23	Change
GUNKULM23	Jun 2023	9,041	129,837 2.52 %	126,648 5.00 %	120,620 -1.61 %	122,595 1.26 %	121,069	3.69	3.78	-0.09-2.38 %
BLANDM23	Jun 2023	82	79,102 0.07 %	79,048 0.02 %	79,033 -8.87 %	86,730 0.00 %	86,727	0.93	0.95	-0.02-2.11 %
JASM23	Jun 2023	157	69,362 0.00 %	69,360 0.00 %	69,363 0.01 %	69,354 0.00 %	69,355	1.86	1.85	0.01 0.54 %
AAVM23	Jun 2023	2,096	65,806 1.57 %	64,791 3.10 %	62,844 0.05 %	62,814 -0.79 %	63,315	2.65	2.70	-0.05-1.85 %
KTBU23	Sep 2023	206	49,569 0.42 %	49,363 0.00 %	49,363 0.00 %	49,363 0.21 %	49,261	17.80	17.82	-0.02-0.11 %
BANPUM23	Jun 2023	365	48,352 -0.53 %	48,610 -0.01 %	48,614 -0.50 %	48,858 0.52 %	48,604	9.07	9.14	-0.07-0.77 %
KTCU23	Sep 2023	80	47,197 0.17 %	47,117 -0.08 %	47,157 -0.04 %	47,177 -3.00 %	48,637	52.20	52.06	0.14 0.27 %
BEAUTYM23	Jun 2023	1,753	44,920 -3.73 %	46,660 -0.18 %	46,745 0.01 %	46,739 -0.11 %	46,790	1.16	1.17	-0.01-0.85 %
SUPERM23	Jun 2023	3,000	43,433 0.00 %	43,433 0.02 %	43,423 -10.32 %	48,420 0.00 %	48,418	0.59	0.62	-0.03-4.84 %
BANPUU23	Sep 2023	256	42,247 0.59 %	41,998 0.05 %	41,977 -0.32 %	42,110 3.34 %	40,748	8.86	8.87	-0.01-0.11 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	32.25	0.75	2.38
KBANK	127.50	2.50	2.00
TRUE	8.10	0.15	1.89
THCOM	12.20	0.20	1.67
CPF	20.60	0.30	1.48
CENTEL	55.50	0.75	1.37
TOP	47.00	0.50	1.08
IRPC	2.38	0.02	0.85
QH	2.38	0.02	0.85
CPN	68.50	0.50	0.74

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	12.20	-1.00	-7.58
BCH	20.10	-1.60	-7.37
KEX	11.50	-0.90	-7.26
ICHI	11.80	-0.90	-7.09
STPI	3.80	-0.22	-5.47
TKN	8.75	-0.50	-5.41
JMT	37.50	-2.00	-5.06
COM7	24.30	-0.95	-3.76
JAS	1.80	-0.06	-3.23
PSL	12.00	-0.40	-3.23

## 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
02/05/2023	101,937	92,138	9,799	38,736	40,092	-1,356	90,569	99,012	-8,443	231,242	506,929

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2023	23,331	23,092	239	2,354	2,096	258	17,856	18,353	-497	43,541	39,048

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/05/2023	579	231	348	13,827	17,231	-3,404	21,396	18,340	3,056	35,802	113,134