

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Apr-22	19-Apr-22	Change	20-Apr-22	(+/-)	19-Apr-22	(+/-)	18-Apr-22	(+/-)	12-Apr-22	(+/-)	11-Apr-22
S50J22	Apr 2022	994.10	991.10	3 0.3 %	321	9.93 %	292	-3.63 %	303	-8.18 %	330	10.74 %	298
S50K22	May 2022	992.70	990.60	2.1 0.21 %	163	11.64 %	146	21.67 %	120	-7.69 %	130	19.27 %	109
S50M22	Jun 2022	991.70	989.30	2.4 0.24 %	353,181	1.85 %	346,767	1.48 %	341,696	1.29 %	337,348	-0.93 %	340,501
S50U22	Sep 2022	985.90	983.60	2.3 0.23 %	29,852	0.85 %	29,601	1.51 %	29,161	-0.25 %	29,233	-0.44 %	29,361
S50Z22	Dec 2022	984.20	981.90	2.3 0.23 %	13,671	1.45 %	13,475	0.87 %	13,359	-1.14 %	13,513	0.33 %	13,469
S50H23	Mar 2023	981.10	978.70	2.4 0.25 %	2,493	2.26 %	2,438	1.37 %	2,405	9.52 %	2,196	1.67 %	2,160

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Apr-22	19-Apr-22	Change	20-Apr-22	(+/-)	19-Apr-22	(+/-)	18-Apr-22	(+/-)	12-Apr-22	(+/-)	11-Apr-22
TTBZ22	Dec 2022	17,400	1.27	1.25	0.02 1.60 %	3,560	-83.02 %	20,960	0.00 %	20,959	0.00 %	20,959	-2.33 %	21,459
TTBM22	Jun 2022	17,313	1.29	1.27	0.02 1.57 %	74,869	-16.07 %	89,199	-3.25 %	92,197	-0.08 %	92,274	-0.55 %	92,786
JASM22	Jun 2022	15,770	3.68	3.69	-0.01 -0.27 %	252,383	3.44 %	243,990	14.48 %	213,132	0.24 %	212,632	1.45 %	209,603
TRUEM22	Jun 2022	10,646	4.88	4.92	-0.04 -0.81 %	145,943	-6.72 %	156,456	-0.32 %	156,951	0.00 %	156,949	-1.05 %	158,611
GFPTM22	Jun 2022	8,604	13.25	12.70	0.55 4.33 %	7,152	-47.59 %	13,647	-1.78 %	13,895	0.89 %	13,773	-2.14 %	14,074
PLANBM22X	Jun 2022	5,500	7.66	7.91	-0.25 -3.16 %	51,543	7.29 %	48,043	0.00 %	48,043	6.67 %	45,041	2.27 %	44,041
QHM22	Jun 2022	5,001	2.25	2.26	-0.01 -0.44 %	33,290	-13.06 %	38,289	-3.04 %	39,489	-1.50 %	40,089	-1.23 %	40,589
SIRIM22	Jun 2022	4,513	1.18	1.19	-0.01 -0.84 %	160,938	-0.24 %	161,325	-0.24 %	161,716	0.00 %	161,715	-0.61 %	162,715
AAVM22X	Jun 2022	4,172	2.87	2.80	0.07 2.50 %	4,118	3.05 %	3,996	-9.86 %	4,433	12.26 %	3,949	0.00 %	3,949
BANPUU22	Sep 2022	3,516	11.20	11.09	0.11 0.99 %	28,231	-6.84 %	30,305	-0.75 %	30,535	-3.50 %	31,641	0.40 %	31,516

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Apr-22	(+/-)	19-Apr-22	(+/-)	18-Apr-22	(+/-)	12-Apr-22	(+/-)	11-Apr-22	20-Apr-22	19-Apr-22	Change
GUNKULM22	Jun 2022	538	255,071	-0.19 %	255,551	1.41 %	251,992	0.19 %	251,510	0.00 %	251,508	5.85	5.87	-0.02 -0.3 %
JASM22	Jun 2022	15,770	252,383	3.44 %	243,990	14.48 %	213,132	0.24 %	212,632	1.45 %	209,603	3.68	3.69	-0.01 -0.3 %
SIRIM22	Jun 2022	4,513	160,938	-0.24 %	161,325	-0.24 %	161,716	0.00 %	161,715	-0.61 %	162,715	1.18	1.19	-0.01 -0.8 %
TRUEM22	Jun 2022	10,646	145,943	-6.72 %	156,456	-0.32 %	156,951	0.00 %	156,949	-1.05 %	158,611	4.88	4.92	-0.04 -0.8 %
BLANDZ22	Dec 2022	1	116,040	0.00 %	116,039	0.00 %	116,039	0.00 %	116,038	-0.43 %	116,536	1.05	1.01	0.04 3.96 %
SUPERM22	Jun 2022	8	110,625	0.01 %	110,617	0.00 %	110,617	0.04 %	110,569	0.00 %	110,569	0.89	0.87	0.02 2.3 %
TTBM22	Jun 2022	17,313	74,869	-16.07 %	89,199	-3.25 %	92,197	-0.08 %	92,274	-0.55 %	92,786	1.29	1.27	0.02 1.57 %
BLANDM22	Jun 2022	13	74,589	0.01 %	74,580	1.47 %	73,499	-0.58 %	73,929	0.68 %	73,429	1.02	1.02	0 0 %
IRPCM22	Jun 2022	588	68,235	0.77 %	67,712	-0.06 %	67,752	0.75 %	67,248	-0.73 %	67,740	3.52	3.57	-0.05 -1.4 %
CPFM22	Jun 2022	55	52,599	0.00 %	52,600	0.42 %	52,378	0.38 %	52,180	0.00 %	52,178	23.79	23.67	0.1 0.51 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MBK	13.10	0.90	7.38
GFPT	13.30	0.60	4.72
BLA	44.50	2.00	4.71
KBANK	157.50	5.00	3.28
EPG	9.55	0.30	3.24
KEX	22.50	0.70	3.21
TTB	1.33	0.04	3.10
AAV	2.98	0.08	2.76
AP	11.50	0.30	2.68
BH	164.50	4.00	2.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	7.65	-0.25	-3.16
PTTEP	148.50	-3.50	-2.30
JMT	81.25	-1.75	-2.11
DTAC	47.50	-1.00	-2.06
HMPRO	15.80	-0.30	-1.86
ICHI	11.50	-0.20	-1.71
KTB	13.10	-0.20	-1.50
TPIPL	1.54	-0.02	-1.28
TRUE	4.88	-0.06	-1.21
CPN	62.00	-0.75	-1.20

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
20/04/2022	46,681	56,915	-10,234	22,545	19,799	2,746	60,460	52,972	7,488	129,686	399,681

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2022	26,678	39,292	-12,614	8,749	12,655	-3,906	35,955	19,435	16,520	71,382	54,048

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2022	35	35	0	15,345	1,670	13,675	13,193	26,868	-13,675	28,573	173,510