

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		22-Apr-22	21-Apr-22	Change	22-Apr-22 (+/-)	21-Apr-22 (+/-)	20-Apr-22 (+/-)	19-Apr-22 (+/-)	18-Apr-22	
S50J22	Apr 2022	991.90	999.50	-7.6 -0.76 %	291 -3.32 %	301 -6.23 %	321 9.93 %	292 -3.63 %	303	
S50K22	May 2022	991.20	999.30	-8.1 -0.81 %	149 -9.15 %	164 0.61 %	163 11.64 %	146 21.67 %	120	
S50M22	Jun 2022	990.40	997.80	-7.4 -0.74 %	343,909 -4.34 %	359,509 1.79 %	353,181 1.85 %	346,767 1.48 %	341,696	
S50U22	Sep 2022	984.10	991.50	-7.4 -0.75 %	29,435 -6.31 %	31,417 5.24 %	29,852 0.85 %	29,601 1.51 %	29,161	
S50Z22	Dec 2022	982.80	989.40	-6.6 -0.67 %	13,645 -3.40 %	14,125 3.32 %	13,671 1.45 %	13,475 0.87 %	13,359	
S50H23	Mar 2023	979.10	986.10	-7 -0.71 %	2,677 9.09 %	2,454 -1.56 %	2,493 2.26 %	2,438 1.37 %	2,405	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			22-Apr-22	21-Apr-22	Change	22-Apr-22 (+/-)	21-Apr-22 (+/-)	20-Apr-22 (+/-)	19-Apr-22 (+/-)	18-Apr-22	
KTBU22	Sep 2022	17,159	14.08	13.07	1.01 7.73 %	26,356 147.08 %	10,667 0.00 %	10,667 0.00 %	10,667 7.02 %	9,967	
KTBM22	Jun 2022	12,915	14.23	13.15	1.08 8.21 %	6,781 -53.87 %	14,701 6.48 %	13,806 0.95 %	13,676 0.85 %	13,561	
JASM22	Jun 2022	6,781	3.65	3.70	-0.05 -1.35 %	256,404 0.59 %	254,902 1.00 %	252,383 3.44 %	243,990 14.48 %	213,132	
TTBZ22	Dec 2022	6,003	1.30	1.32	-0.02 -1.52 %	3,562 -62.74 %	9,561 168.57 %	3,560 -83.02 %	20,960 0.00 %	20,959	
TTBM22	Jun 2022	5,663	1.29	1.30	-0.01 -0.77 %	78,993 3.45 %	76,357 1.99 %	74,869 -16.07 %	89,199 -3.25 %	92,197	
TTBU22	Sep 2022	4,500	1.28	1.29	-0.01 -0.78 %	20,996 -17.65 %	25,496 24.40 %	20,496 0.17 %	20,461 32.34 %	15,461	
AAVM22X	Jun 2022	4,042	2.87	2.88	-0.01 -0.35 %	6,255 19.80 %	5,221 26.78 %	4,118 3.05 %	3,996 -9.86 %	4,433	
TUH23	Mar 2023	3,400	16.51	16.33	0.18 1.10 %	5,201 159.92 %	2,001 100.00 %	1 0.00 %	1 0.00 %	1	
TUM22	Jun 2022	3,361	17.14	16.95	0.19 1.12 %	16,134 5.38 %	15,310 2.74 %	14,902 2.05 %	14,603 4.46 %	13,979	
WHAM22	Jun 2022	2,583	3.35	3.32	0.03 0.90 %	47,386 -1.02 %	47,874 2.31 %	46,794 2.26 %	45,758 0.01 %	45,752	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Apr-22	(+/-)	21-Apr-22	(+/-)	20-Apr-22	(+/-)	19-Apr-22	(+/-)	18-Apr-22	22-Apr-22	21-Apr-22	Change
GUNKULM22	Jun 2022	1,782	259,278	0.24 %	258,665	1.41 %	255,071	-0.19 %	255,551	1.41 %	251,992	5.85	5.89	-0.04 -0.7 %
JASM22	Jun 2022	6,781	256,404	0.59 %	254,902	1.00 %	252,383	3.44 %	243,990	14.48 %	213,132	3.65	3.70	-0.05 -1.4 %
SIRIM22	Jun 2022	219	160,722	-0.13 %	160,938	0.00 %	160,938	-0.24 %	161,325	-0.24 %	161,716	1.17	1.19	-0.02 -1.7 %
TRUEM22	Jun 2022	539	146,349	0.34 %	145,858	-0.06 %	145,943	-6.72 %	156,456	-0.32 %	156,951	4.90	4.91	-0.01 -0.2 %
TTBM22	Jun 2022	5,663	78,993	3.45 %	76,357	1.99 %	74,869	-16.07 %	89,199	-3.25 %	92,197	1.29	1.30	-0.01 -0.8 %
BLANDM22	Jun 2022	89	74,825	0.12 %	74,736	0.20 %	74,589	0.01 %	74,580	1.47 %	73,499	1.03	1.03	0 0 %
IRPCM22	Jun 2022	552	69,728	-0.74 %	70,245	2.95 %	68,235	0.77 %	67,712	-0.06 %	67,752	3.54	3.53	0.01 0.28 %
CPFM22	Jun 2022	657	52,306	-0.75 %	52,703	0.20 %	52,599	0.00 %	52,600	0.42 %	52,378	23.85	23.80	0.05 0.21 %
PLANBM22X	Jun 2022	0	51,043	0.00 %	51,043	-0.97 %	51,543	7.29 %	48,043	0.00 %	48,043	7.66	7.71	-0.05 -0.7 %
WHAM22	Jun 2022	2,583	47,386	-1.02 %	47,874	2.31 %	46,794	2.26 %	45,758	0.01 %	45,752	3.35	3.32	0.03 0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	14.30	1.20	9.16
ERW	3.76	0.18	5.03
PRM	6.40	0.25	4.07
CENTEL	43.00	1.25	2.99
PSL	18.80	0.50	2.73
CBG	109.00	2.00	1.87
WHA	3.40	0.06	1.80
BCPG	12.20	0.20	1.67
CHG	4.08	0.06	1.49
MINT	35.25	0.50	1.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	22.70	-0.50	-2.16
HMPRO	15.40	-0.30	-1.91
BBL	132.50	-2.50	-1.85
ICHI	11.80	-0.20	-1.67
JAS	3.62	-0.06	-1.63
HANA	46.00	-0.75	-1.60
CK	19.90	-0.30	-1.49
MTC	50.50	-0.75	-1.46
M	54.50	-0.75	-1.36
PTTEP	146.00	-2.00	-1.35

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
22/04/2022	63,598	91,650	-28,052	35,001	35,104	-103	119,939	91,784	28,155	218,538	390,106

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2022	17,014	18,676	-1,662	4,450	3,609	841	18,492	17,671	821	39,956	52,696

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2022	0	33	-33	8,879	421	8,458	8,164	16,589	-8,425	17,043	185,661