

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Apr-22	25-Apr-22	Change	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22	(+/-)	20-Apr-22
S50J22	Apr 2022	983.40	980.50	2.9 0.3 %	224	-15.15 %	264	-9.28 %	291	-3.32 %	301	-6.23 %	321
S50K22	May 2022	983.50	979.20	4.3 0.44 %	112	-0.88 %	113	-24.16 %	149	-9.15 %	164	0.61 %	163
S50M22	Jun 2022	981.30	978.40	2.9 0.3 %	354,974	2.68 %	345,705	0.52 %	343,909	-4.34 %	359,509	1.79 %	353,181
S50U22	Sep 2022	975.00	972.10	2.9 0.3 %	31,768	4.17 %	30,497	3.61 %	29,435	-6.31 %	31,417	5.24 %	29,852
S50Z22	Dec 2022	973.70	970.90	2.8 0.29 %	14,149	-0.05 %	14,156	3.74 %	13,645	-3.40 %	14,125	3.32 %	13,671
S50H23	Mar 2023	970.30	967.30	3 0.31 %	3,113	4.96 %	2,966	10.80 %	2,677	9.09 %	2,454	-1.56 %	2,493

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Apr-22	25-Apr-22	Change	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22	(+/-)	20-Apr-22
KTBU22	Sep 2022	5,507	15.00	14.18	0.82 5.78 %	33,338	-5.65 %	35,334	34.06 %	26,356	147.08 %	10,667	0.00 %	10,667
KTBZ22	Dec 2022	5,404	14.75	14.10	0.65 4.61 %	10,108	87.01 %	5,405	38.41 %	3,905	129.17 %	1,704	0.00 %	1,704
TTBM22	Jun 2022	5,136	1.30	1.29	0.01 0.78 %	78,809	0.04 %	78,778	-0.27 %	78,993	3.45 %	76,357	1.99 %	74,869
SUPERH23	Mar 2023	5,000	0.88	0.89	-0.01 -1.12 %	46,000	12.20 %	41,000	36.67 %	30,000	0.00 %	30,000	0.00 %	0
BANPUU22	Sep 2022	4,107	11.08	11.20	-0.12 -1.07 %	33,306	12.51 %	29,602	-2.63 %	30,403	1.67 %	29,903	5.92 %	28,231
TUM22	Jun 2022	4,091	17.00	17.13	-0.13 -0.76 %	17,412	7.11 %	16,256	0.76 %	16,134	5.38 %	15,310	2.74 %	14,902
KTBM22	Jun 2022	3,820	14.92	14.26	0.66 4.63 %	7,227	-18.66 %	8,885	31.03 %	6,781	-53.87 %	14,701	6.48 %	13,806
BANPUM22X	Jun 2022	3,693	11.55	11.55	0.00 0.00 %	29,280	-2.46 %	30,019	-19.54 %	37,308	-0.11 %	37,349	26.54 %	29,516
JASM22	Jun 2022	3,257	3.75	3.75	0.00 0.00 %	257,523	1.21 %	254,448	-0.76 %	256,404	0.59 %	254,902	1.00 %	252,383
SM22	Jun 2022	3,002	2.08	2.04	0.04 1.96 %	21,707	4.83 %	20,707	0.12 %	20,683	0.07 %	20,668	0.00 %	20,668

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22	(+/-)	20-Apr-22	26-Apr-22	25-Apr-22	Change
GUNKULM22	Jun 2022	1,606	262,226	0.55 %	260,798	0.59 %	259,278	0.24 %	258,665	1.41 %	255,071	5.79	5.82	-0.03 -0.5 %
JASM22	Jun 2022	3,257	257,523	1.21 %	254,448	-0.76 %	256,404	0.59 %	254,902	1.00 %	252,383	3.75	3.75	0 0 %
SIRIM22	Jun 2022	1,040	160,062	-0.41 %	160,722	0.00 %	160,722	-0.13 %	160,938	0.00 %	160,938	1.15	1.15	0 0 %
TRUEM22	Jun 2022	69	146,915	0.00 %	146,910	0.38 %	146,349	0.34 %	145,858	-0.06 %	145,943	4.83	4.81	0.02 0.42 %
SUPERM22	Jun 2022	1,000	112,657	0.90 %	111,657	0.90 %	110,657	0.00 %	110,654	0.03 %	110,625	0.88	0.89	-0.01 -1.1 %
TTBM22	Jun 2022	5,136	78,809	0.04 %	78,778	-0.27 %	78,993	3.45 %	76,357	1.99 %	74,869	1.30	1.29	0.01 0.78 %
IRPCM22	Jun 2022	574	70,668	0.75 %	70,142	0.59 %	69,728	-0.74 %	70,245	2.95 %	68,235	3.46	3.50	-0.04 -1.1 %
CPFM22	Jun 2022	1,130	52,849	-0.21 %	52,960	1.25 %	52,306	-0.75 %	52,703	0.20 %	52,599	23.94	23.70	0.2 1.01 %
PLANBM22X	Jun 2022	1,499	52,542	2.94 %	51,043	0.00 %	51,043	0.00 %	51,043	-0.97 %	51,543	7.52	7.52	0 0 %
SUPERH23	Mar 2023	5,000	46,000	12.20 %	41,000	36.67 %	30,000	0.00 %	30,000	0.00 %	0	0.88	0.89	-0.01 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	36.00	1.50	4.35
KTB	14.90	0.60	4.20
BA	11.90	0.40	3.48
BCPG	12.50	0.30	2.46
GFPT	13.90	0.30	2.21
LH	9.55	0.20	2.14
MEGA	50.00	1.00	2.04
S	2.08	0.04	1.96
VNG	7.85	0.15	1.95
BH	168.00	3.00	1.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	80.00	-8.50	-9.60
BGRIM	32.00	-1.25	-3.76
GPSC	66.50	-2.25	-3.27
PRM	6.10	-0.20	-3.17
PSL	18.00	-0.50	-2.70
CHG	4.00	-0.10	-2.44
STEC	12.90	-0.30	-2.27
EA	87.75	-2.00	-2.23
HANA	45.00	-1.00	-2.17
RS	17.00	-0.30	-1.73

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
26/04/2022	80,007	76,995	3,012	28,129	28,238	-109	71,654	74,557	-2,903	179,790	404,340

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2022	21,852	28,148	-6,296	5,340	4,609	731	24,022	18,457	5,565	51,214	55,616

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/04/2022	0	102	-102	5,931	6,781	-850	18,728	17,776	952	24,659	192,528