

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Apr-22	26-Apr-22	Change	27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22
S50J22	Apr 2022	979.80	983.40	-3.6 -0.37 %	83	-62.95 %	224	-15.15 %	264	-9.28 %	291	-3.32 %	301
S50K22	May 2022	977.60	983.50	-5.9 -0.6 %	232	107.14 %	112	-0.88 %	113	-24.16 %	149	-9.15 %	164
S50M22	Jun 2022	976.70	981.30	-4.6 -0.47 %	346,647	-2.35 %	354,974	2.68 %	345,705	0.52 %	343,909	-4.34 %	359,509
S50U22	Sep 2022	970.80	975.00	-4.2 -0.43 %	32,262	1.56 %	31,768	4.17 %	30,497	3.61 %	29,435	-6.31 %	31,417
S50Z22	Dec 2022	969.70	973.70	-4 -0.41 %	14,502	2.49 %	14,149	-0.05 %	14,156	3.74 %	13,645	-3.40 %	14,125
S50H23	Mar 2023	966.10	970.30	-4.2 -0.43 %	3,253	4.50 %	3,113	4.96 %	2,966	10.80 %	2,677	9.09 %	2,454

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Apr-22	26-Apr-22	Change	27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22
IRPCZ22	Dec 2022	9,500	3.31	3.36	-0.05 -1.49 %	15,516	-37.98 %	25,016	0.00 %	25,016	0.00 %	25,015	0.01 %	25,013
IRPCM22	Jun 2022	7,151	3.40	3.46	-0.06 -1.73 %	66,211	-6.31 %	70,668	0.75 %	70,142	0.59 %	69,728	-0.74 %	70,245
KTBM22	Jun 2022	6,466	14.75	14.92	-0.17 -1.14 %	12,332	70.64 %	7,227	-18.66 %	8,885	31.03 %	6,781	-53.87 %	14,701
SIRIU22	Sep 2022	6,000	1.13	1.14	-0.01 -0.88 %	48,461	14.13 %	42,461	0.00 %	42,461	0.00 %	42,461	0.19 %	42,379
KTBZ22	Dec 2022	5,100	14.59	14.75	-0.16 -1.08 %	15,108	49.47 %	10,108	87.01 %	5,405	38.41 %	3,905	129.17 %	1,704
SUPERH23	Mar 2023	5,020	0.88	0.88	0.00 0.00 %	51,020	10.91 %	46,000	12.20 %	41,000	36.67 %	30,000	0.00 %	30,000
GUNKULM22	Jun 2022	4,686	5.60	5.79	-0.19 -3.28 %	261,771	-0.17 %	262,226	0.55 %	260,798	0.59 %	259,278	0.24 %	258,665
KTCM22	Jun 2022	4,093	57.51	57.85	-0.34 -0.59 %	31,050	7.11 %	28,989	-0.03 %	28,997	-0.41 %	29,116	3.34 %	28,176
TIPLM22	Jun 2022	3,178	1.48	1.53	-0.05 -3.27 %	26,782	-10.60 %	29,956	0.02 %	29,950	-1.64 %	30,450	1.67 %	29,949
BCHM22	Jun 2022	2,773	21.00	21.00	0.00 0.00 %	2,776	-35.74 %	4,320	-3.10 %	4,458	4.75 %	4,256	2.36 %	4,158

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	(+/-)	21-Apr-22	27-Apr-22	26-Apr-22	Change
GUNKULM22	Jun 2022	4,686	261,771	-0.17 %	262,226	0.55 %	260,798	0.59 %	259,278	0.24 %	258,665	5.60	5.79	-0.2 -3.3 %
JASM22	Jun 2022	322	257,337	-0.07 %	257,523	1.21 %	254,448	-0.76 %	256,404	0.59 %	254,902	3.70	3.75	-0.05 -1.3 %
TRUEM22	Jun 2022	658	146,395	-0.35 %	146,915	0.00 %	146,910	0.38 %	146,349	0.34 %	145,858	4.83	4.83	0 0 %
SUPERM22	Jun 2022	21	112,657	0.00 %	112,657	0.90 %	111,657	0.90 %	110,657	0.00 %	110,654	0.88	0.88	0 0 %
TTBM22	Jun 2022	1,859	78,349	-0.58 %	78,809	0.04 %	78,778	-0.27 %	78,993	3.45 %	76,357	1.30	1.30	0 0 %
IRPCM22	Jun 2022	7,151	66,211	-6.31 %	70,668	0.75 %	70,142	0.59 %	69,728	-0.74 %	70,245	3.40	3.46	-0.06 -1.7 %
CPFM22	Jun 2022	104	52,951	0.19 %	52,849	-0.21 %	52,960	1.25 %	52,306	-0.75 %	52,703	23.80	23.94	-0.1 -0.6 %
PLANBM22X	Jun 2022	500	52,042	-0.95 %	52,542	2.94 %	51,043	0.00 %	51,043	0.00 %	51,043	7.76	7.52	0.2 3.19 %
SUPERH23	Mar 2023	5,020	51,020	10.91 %	46,000	12.20 %	41,000	36.67 %	30,000	0.00 %	30,000	0.88	0.88	0 0 %
SIRIU22	Sep 2022	6,000	48,461	14.13 %	42,461	0.00 %	42,461	0.00 %	42,461	0.19 %	42,379	1.13	1.14	-0.01 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	114.00	43.00	60.56
TQM	47.25	2.25	5.00
PSL	18.80	0.80	4.44
PLANB	7.75	0.30	4.03
BCP	32.75	1.00	3.15
PTTEP	148.00	3.50	2.42
TTA	9.60	0.20	2.13
KEX	24.10	0.50	2.12
BDMS	26.75	0.50	1.90
INTUCH	70.00	0.75	1.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	42.50	-2.25	-5.03
AAV	2.86	-0.12	-4.03
THG	77.00	-3.00	-3.75
IVL	43.50	-1.50	-3.33
TKN	7.60	-0.25	-3.18
SPALI	22.10	-0.70	-3.07
MBK	13.00	-0.40	-2.99
SAWAD	52.25	-1.50	-2.79
MTC	46.50	-1.25	-2.62
STA	24.30	-0.60	-2.41

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
27/04/2022	63,856	85,152	-21,296	39,625	35,927	3,698	105,858	88,260	17,598	209,339	396,979

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2022	16,289	17,761	-1,472	3,583	3,906	-323	16,033	14,238	1,795	35,905	56,441

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2022	130	118	12	4,810	12,774	-7,964	26,725	18,773	7,952	31,665	189,788