

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Apr-22	27-Apr-22	Change	28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22
S50K22	May 2022	979.20	977.60	1.6 0.16 %	240	3.45 %	232	107.14 %	112	-0.88 %	113	-24.16 %	149
S50M22	Jun 2022	977.90	976.70	1.2 0.12 %	349,737	0.89 %	346,647	-2.35 %	354,974	2.68 %	345,705	0.52 %	343,909
S50N22	Jul 2022	976.70	974.90	1.8 0.18 %	27	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U22	Sep 2022	972.00	970.80	1.2 0.12 %	32,554	0.91 %	32,262	1.56 %	31,768	4.17 %	30,497	3.61 %	29,435
S50Z22	Dec 2022	970.70	969.70	1 0.1 %	14,463	-0.27 %	14,502	2.49 %	14,149	-0.05 %	14,156	3.74 %	13,645
S50H23	Mar 2023	967.10	966.10	1 0.1 %	3,313	1.84 %	3,253	4.50 %	3,113	4.96 %	2,966	10.80 %	2,677

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Apr-22	27-Apr-22	Change	28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22
IRPCM22	Jun 2022	14,202	3.42	3.40	0.02 0.59 %	78,247	18.18 %	66,211	-6.31 %	70,668	0.75 %	70,142	0.59 %	69,728
BANPUM22X	Jun 2022	10,876	12.19	11.47	0.72 6.28 %	33,913	16.38 %	29,141	-0.47 %	29,280	-2.46 %	30,019	-19.54 %	37,308
SUPERM22	Jun 2022	8,000	0.88	0.88	0.00 0.00 %	111,157	-1.33 %	112,657	0.00 %	112,657	0.90 %	111,657	0.90 %	110,657
TTBU22	Sep 2022	5,000	1.29	1.29	0.00 0.00 %	15,650	-24.21 %	20,650	0.00 %	20,650	0.25 %	20,598	-1.90 %	20,996
BANPUU22	Sep 2022	4,420	11.48	10.83	0.65 6.00 %	33,452	1.66 %	32,906	-1.20 %	33,306	12.51 %	29,602	-2.63 %	30,403
GUNKULM22	Jun 2022	3,261	5.65	5.60	0.05 0.89 %	260,253	-0.58 %	261,771	-0.17 %	262,226	0.55 %	260,798	0.59 %	259,278
TRUEM22	Jun 2022	3,157	4.81	4.83	-0.02 -0.41 %	143,766	-1.80 %	146,395	-0.35 %	146,915	0.00 %	146,910	0.38 %	146,349
TPIPLM22	Jun 2022	3,150	1.50	1.48	0.02 1.35 %	23,632	-11.76 %	26,782	-10.60 %	29,956	0.02 %	29,950	-1.64 %	30,450
QHU22	Sep 2022	2,600	2.19	2.21	-0.02 -0.90 %	7,132	-16.41 %	8,532	7.56 %	7,932	0.00 %	7,932	0.00 %	7,932
EPGH23	Mar 2023	2,521	9.94	10.03	-0.09 -0.90 %	3,021	504.20 %	500	0.00 %	500	0.00 %	500	0.00 %	0

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22	(+/-)	25-Apr-22	(+/-)	22-Apr-22	28-Apr-22	27-Apr-22	Change
GUNKULM22	Jun 2022	3,261	260,253	-0.58 %	261,771	-0.17 %	262,226	0.55 %	260,798	0.59 %	259,278	5.65	5.60	0.05 0.89 %
JASM22	Jun 2022	1,657	257,946	0.24 %	257,337	-0.07 %	257,523	1.21 %	254,448	-0.76 %	256,404	3.76	3.70	0.06 1.62 %
TRUEM22	Jun 2022	3,157	143,766	-1.80 %	146,395	-0.35 %	146,915	0.00 %	146,910	0.38 %	146,349	4.81	4.83	-0.02 -0.4 %
SUPERM22	Jun 2022	8,000	111,157	-1.33 %	112,657	0.00 %	112,657	0.90 %	111,657	0.90 %	110,657	0.88	0.88	0 0 %
IRPCM22	Jun 2022	14,202	78,247	18.18 %	66,211	-6.31 %	70,668	0.75 %	70,142	0.59 %	69,728	3.42	3.40	0.02 0.59 %
TTBM22	Jun 2022	1,533	76,870	-1.89 %	78,349	-0.58 %	78,809	0.04 %	78,778	-0.27 %	78,993	1.30	1.30	0 0 %
CPFM22	Jun 2022	212	53,157	0.39 %	52,951	0.19 %	52,849	-0.21 %	52,960	1.25 %	52,306	23.96	23.80	0.2 0.67 %
PLANBM22X	Jun 2022	502	51,543	-0.96 %	52,042	-0.95 %	52,542	2.94 %	51,043	0.00 %	51,043	7.85	7.76	0.09 1.16 %
SUPERH23	Mar 2023	0	51,020	0.00 %	51,020	10.91 %	46,000	12.20 %	41,000	36.67 %	30,000	0.88	0.88	0 0 %
SIRIU22	Sep 2022	180	48,541	0.17 %	48,461	14.13 %	42,461	0.00 %	42,461	0.00 %	42,461	1.14	1.13	0.01 0.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	9.20	0.55	6.36
SPRC	10.70	0.60	5.94
CKP	5.35	0.30	5.94
PTG	14.50	0.80	5.84
BANPU	12.20	0.60	5.17
TOP	55.75	2.25	4.21
RS	17.60	0.70	4.14
IVL	45.00	1.50	3.45
KTB	15.20	0.50	3.40
ICHI	12.20	0.40	3.39

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	64.25	-12.75	-16.56
KKP	72.25	-2.25	-3.02
QH	2.22	-0.06	-2.63
CK	19.00	-0.50	-2.56
STPI	4.70	-0.12	-2.49
GLOBAL	21.70	-0.50	-2.25
DELTA	366.00	-8.00	-2.14
BDMS	26.25	-0.50	-1.87
AOT	67.00	-1.00	-1.47
SCB	112.50	-1.50	-1.32

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
28/04/2022	54,190	58,810	-4,620	23,544	20,824	2,720	61,172	59,272	1,900	138,906	400,375

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2022	28,767	31,644	-2,877	6,839	6,083	756	27,037	24,916	2,121	62,643	58,666

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2022	234	347	-113	6,105	4,514	1,591	12,154	13,632	-1,478	18,493	195,034