

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-May-22	29-Apr-22	Change	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22
S50K22	May 2022	976.30	979.40	-3.1 -0.32 %	258	4.88 %	246	2.50 %	240	3.45 %	232	107.14 %	112
S50M22	Jun 2022	975.10	978.10	-3 -0.31 %	351,305	2.16 %	343,887	-1.67 %	349,737	0.89 %	346,647	-2.35 %	354,974
S50N22	Jul 2022	973.30	976.30	-3 -0.31 %	47	0.00 %	47	74.07 %	27	0.00 %	0	0.00 %	0
S50U22	Sep 2022	968.90	971.80	-2.9 -0.3 %	33,065	-0.18 %	33,123	1.75 %	32,554	0.91 %	32,262	1.56 %	31,768
S50Z22	Dec 2022	967.90	970.50	-2.6 -0.27 %	15,038	1.19 %	14,861	2.75 %	14,463	-0.27 %	14,502	2.49 %	14,149
S50H23	Mar 2023	964.40	966.70	-2.3 -0.24 %	3,366	1.63 %	3,312	-0.03 %	3,313	1.84 %	3,253	4.50 %	3,113

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-May-22	29-Apr-22	Change	03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22
TRUEM22	Jun 2022	30,830	4.69	4.80	-0.11 -2.29 %	122,156	-14.73 %	143,265	-0.35 %	143,766	-1.80 %	146,395	-0.35 %	146,915
GUNKULM22	Jun 2022	25,660	5.56	5.70	-0.14 -2.46 %	243,324	-6.52 %	260,293	0.02 %	260,253	-0.58 %	261,771	-0.17 %	262,226
SUPERU22	Sep 2022	5,500	0.88	0.89	-0.01 -1.12 %	49,955	12.37 %	44,455	0.00 %	44,455	0.02 %	44,445	0.00 %	44,445
TRUEU22	Sep 2022	4,655	4.70	4.79	-0.09 -1.88 %	19,702	15.42 %	17,070	-2.85 %	17,570	0.00 %	17,570	2.93 %	17,070
BANPUU22	Sep 2022	4,552	11.30	11.59	-0.29 -2.50 %	34,852	6.54 %	32,712	-2.21 %	33,452	1.66 %	32,906	-1.20 %	33,306
WHAM22	Jun 2022	3,619	3.26	3.35	-0.09 -2.69 %	43,469	1.25 %	42,933	-1.54 %	43,605	0.04 %	43,587	-2.99 %	44,931
BANPUM22X	Jun 2022	3,503	12.15	12.21	-0.06 -0.49 %	33,831	4.20 %	32,467	-4.26 %	33,913	16.38 %	29,141	-0.47 %	29,280
SIRIM22	Jun 2022	3,046	1.15	1.15	0.00 0.00 %	161,686	-0.64 %	162,729	1.88 %	159,726	-0.15 %	159,964	-0.06 %	160,062
AWCU22	Sep 2022	3,000	4.94	4.93	0.01 0.20 %	4,511	0.00 %	4,511	0.00 %	4,511	49.82 %	3,011	19.86 %	2,512
ORU22	Sep 2022	2,601	25.05	25.12	-0.07 -0.28 %	1,802	-35.69 %	2,802	47.86 %	1,895	0.64 %	1,883	0.00 %	1,883

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-May-22	(+/-)	29-Apr-22	(+/-)	28-Apr-22	(+/-)	27-Apr-22	(+/-)	26-Apr-22	03-May-22	29-Apr-22	Change
JASM22	Jun 2022	2,565	261,385	0.57 %	259,910	0.76 %	257,946	0.24 %	257,337	-0.07 %	257,523	3.62	3.71	-0.09 -2.4 %
GUNKULM22	Jun 2022	25,660	243,324	-6.52 %	260,293	0.02 %	260,253	-0.58 %	261,771	-0.17 %	262,226	5.56	5.70	-0.1 -2.5 %
SIRIM22	Jun 2022	3,046	161,686	-0.64 %	162,729	1.88 %	159,726	-0.15 %	159,964	-0.06 %	160,062	1.15	1.15	0 0 %
TRUEM22	Jun 2022	30,830	122,156	-14.73 %	143,265	-0.35 %	143,766	-1.80 %	146,395	-0.35 %	146,915	4.69	4.80	-0.1 -2.3 %
SUPERM22	Jun 2022	2,015	112,173	0.91 %	111,158	0.00 %	111,157	-1.33 %	112,657	0.00 %	112,657	0.88	0.89	-0.01 -1.1 %
TTBM22	Jun 2022	1,017	76,103	1.33 %	75,104	-2.30 %	76,870	-1.89 %	78,349	-0.58 %	78,809	1.30	1.31	-0.01 -0.8 %
IRPCM22	Jun 2022	1,180	75,536	-1.40 %	76,607	-2.10 %	78,247	18.18 %	66,211	-6.31 %	70,668	3.51	3.51	0 0 %
CPFM22	Jun 2022	1,023	52,552	-1.13 %	53,155	0.00 %	53,157	0.39 %	52,951	0.19 %	52,849	23.85	23.91	-0.06 -0.3 %
PLANBM22X	Jun 2022	1	51,042	0.00 %	51,043	-0.97 %	51,543	-0.96 %	52,042	-0.95 %	52,542	7.92	7.86	0.06 0.76 %
SUPERH23	Mar 2023	0	51,020	0.00 %	51,020	0.00 %	51,020	0.00 %	51,020	10.91 %	46,000	0.88	0.89	-0.01 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.94	0.10	3.52
MAJOR	21.10	0.60	2.93
SCB	117.50	2.50	2.17
AWC	4.94	0.10	2.07
MBK	13.20	0.20	1.54
HANA	45.50	0.50	1.11
KKP	73.00	0.75	1.04
SPRC	10.90	0.10	0.93
CPN	61.00	0.50	0.83
TISCO	91.50	0.75	0.83

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	20.10	-1.70	-7.80
CENTEL	44.25	-2.25	-4.84
PSL	18.30	-0.80	-4.19
ICHI	11.60	-0.50	-4.13
CHG	3.74	-0.16	-4.10
TQM	47.75	-2.00	-4.02
RS	16.90	-0.70	-3.98
KEX	22.60	-0.90	-3.83
GUNKUL	5.60	-0.20	-3.45
WHA	3.26	-0.10	-2.98

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
03/05/2022	59,414	54,528	4,886	25,376	24,840	536	56,814	62,236	-5,422	141,604	403,079

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/05/2022	32,421	39,158	-6,737	7,090	10,711	-3,621	40,369	30,011	10,358	79,880	56,639

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/05/2022	0	169	-169	7,559	3,664	3,895	12,942	16,668	-3,726	20,501	193,197