

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Apr-22	31-Mar-22	Change	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22
S50J22	Apr 2022	1,020.30	1,019.20	1.1 0.11 %	343	1.18 %	339	0.59 %	337	42.19 %	237	-1.25 %	240
S50K22	May 2022	1,020.10	1,017.80	2.3 0.23 %	106	-0.93 %	107	1.90 %	105	20.69 %	87	7.41 %	81
S50M22	Jun 2022	1,018.70	1,016.70	2 0.2 %	339,103	0.98 %	335,824	1.42 %	331,117	8.96 %	303,900	27.82 %	237,750
S50U22	Sep 2022	1,012.50	1,010.60	1.9 0.19 %	29,170	4.71 %	27,857	1.66 %	27,403	7.06 %	25,595	24.09 %	20,626
S50Z22	Dec 2022	1,011.30	1,010.00	1.3 0.13 %	13,146	3.50 %	12,701	2.33 %	12,412	8.03 %	11,489	5.95 %	10,844
S50H23	Mar 2023	1,007.90	1,006.90	1 0.1 %	648	25.34 %	517	264.08 %	142	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Apr-22	31-Mar-22	Change	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22
TRUEM22	Jun 2022	20,659	5.15	5.12	0.03 0.59 %	188,154	3.38 %	181,999	10.98 %	163,989	4.84 %	156,416	19.67 %	130,702
JASM22	Jun 2022	19,388	4.09	4.06	0.03 0.74 %	205,025	-1.98 %	209,171	-3.62 %	217,027	0.20 %	216,599	-2.26 %	221,604
JMTM22X	Jun 2022	3,271	77.99	76.30	1.69 2.21 %	6,753	-18.34 %	8,270	-1.65 %	8,409	5.55 %	7,967	61.01 %	4,948
PLANBM22X	Jun 2022	3,012	8.05	7.87	0.18 2.29 %	40,543	-4.67 %	42,531	-4.49 %	44,531	-3.26 %	46,031	5.74 %	43,531
SIRIZ22	Dec 2022	3,000	1.21	1.20	0.01 0.83 %	9,189	48.47 %	6,189	0.00 %	6,189	0.00 %	6,189	0.00 %	6,189
DTACU22	Sep 2022	2,202	49.97	48.73	1.24 2.54 %	2,511	392.35 %	510	0.20 %	509	0.00 %	509	-16.42 %	609
TTBM22	Jun 2022	2,040	1.30	1.30	0.00 0.00 %	93,543	2.08 %	91,639	-0.39 %	91,999	-1.94 %	93,822	5.16 %	89,217
AWCM22	Jun 2022	2,005	4.97	5.05	-0.08 -1.58 %	9,591	26.41 %	7,587	16.31 %	6,523	29.86 %	5,023	-0.02 %	5,024
ITDH23	Mar 2023	2,000	2.12	2.09	0.03 1.44 %	14,500	16.00 %	12,500	0.00 %	12,500	0.00 %	0	0.00 %	0
IRPCM22	Jun 2022	1,908	3.59	3.61	-0.02 -0.55 %	67,613	1.30 %	66,747	3.83 %	64,287	4.21 %	61,690	4.24 %	59,183

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22	01-Apr-22	31-Mar-22	Change
GUNKULM22	Jun 2022	603	255,124	0.20 %	254,604	0.25 %	253,967	2.91 %	246,774	71.82 %	143,624	6.06	6.06	0 0 %
JASM22	Jun 2022	19,388	205,025	-1.98 %	209,171	-3.62 %	217,027	0.20 %	216,599	-2.26 %	221,604	4.09	4.06	0.03 0.74 %
TRUEM22	Jun 2022	20,659	188,154	3.38 %	181,999	10.98 %	163,989	4.84 %	156,416	19.67 %	130,702	5.15	5.12	0.03 0.59 %
SIRIM22	Jun 2022	210	156,556	0.12 %	156,375	0.02 %	156,338	1.96 %	153,338	0.00 %	153,338	1.24	1.23	0.01 0.81 %
BLANDZ22	Dec 2022	1	116,535	0.00 %	116,534	0.00 %	116,531	0.00 %	116,531	0.00 %	116,531	1.07	1.07	0 0 %
SUPERM22	Jun 2022	10	112,470	0.00 %	112,470	0.18 %	112,270	4.96 %	106,966	1.91 %	104,966	0.90	0.90	0 0 %
TTBM22	Jun 2022	2,040	93,543	2.08 %	91,639	-0.39 %	91,999	-1.94 %	93,822	5.16 %	89,217	1.30	1.30	0 0 %
BLANDM22	Jun 2022	549	71,350	0.77 %	70,802	0.10 %	70,732	0.73 %	70,220	0.73 %	69,714	1.05	1.05	0 0 %
IRPCM22	Jun 2022	1,908	67,613	1.30 %	66,747	3.83 %	64,287	4.21 %	61,690	4.24 %	59,183	3.59	3.61	-0.02 -0.6 %
BLANDU22	Sep 2022	3	66,444	0.00 %	66,441	0.01 %	66,435	1.53 %	65,434	2.37 %	63,922	1.07	1.06	0.01 0.94 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	121.00	7.00	6.14
PLANB	8.25	0.35	4.43
BLA	44.50	1.25	2.89
JMT	79.00	2.00	2.60
DTAC	50.50	1.25	2.54
PSL	17.50	0.40	2.34
TTCL	5.35	0.10	1.90
MINT	34.00	0.50	1.49
PTTEP	146.00	2.00	1.39
ADVANC	236.00	3.00	1.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	34.00	-1.25	-3.55
IVL	45.50	-1.00	-2.15
AWC	5.00	-0.10	-1.96
CKP	5.10	-0.10	-1.92
MAJOR	19.70	-0.30	-1.50
PTTGC	50.00	-0.75	-1.48
GPSC	71.25	-1.00	-1.38
EASTW	7.20	-0.10	-1.37
COM7	42.50	-0.50	-1.16
BCH	20.40	-0.20	-0.97
BAM	20.40	-0.20	-0.97

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
01/04/2022	55,306	53,441	1,865	22,595	21,751	844	58,980	61,689	-2,709	136,881	382,516

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2022	25,280	22,712	2,568	8,656	6,681	1,975	18,990	23,533	-4,543	52,926	44,053

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2022	10	10	0	8,176	3,001	5,175	13,270	18,445	-5,175	21,456	145,238