

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest						
		04-Apr-22	01-Apr-22	Change	04-Apr-22 (+/-)	01-Apr-22 (+/-)	31-Mar-22 (+/-)	30-Mar-22 (+/-)	29-Mar-22		
S50J22	Apr 2022	1,020.90	1,020.30	0.6 0.06 %	339 -1.17 %	343 1.18 %	339 0.59 %	337 42.19 %	237		
S50K22	May 2022	1,017.00	1,020.10	-3.1 -0.3 %	110 3.77 %	106 -0.93 %	107 1.90 %	105 20.69 %	87		
S50M22	Jun 2022	1,018.50	1,018.70	-0.2 -0.02 %	338,088 -0.30 %	339,103 0.98 %	335,824 1.42 %	331,117 8.96 %	303,900		
S50U22	Sep 2022	1,012.30	1,012.50	-0.2 -0.02 %	29,791 2.13 %	29,170 4.71 %	27,857 1.66 %	27,403 7.06 %	25,595		
S50Z22	Dec 2022	1,010.60	1,011.30	-0.7 -0.07 %	14,081 7.11 %	13,146 3.50 %	12,701 2.33 %	12,412 8.03 %	11,489		
S50H23	Mar 2023	1,007.40	1,007.90	-0.5 -0.05 %	928 43.21 %	648 25.34 %	517 264.08 %	142 0.00 %	0		

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			04-Apr-22	01-Apr-22	Change	04-Apr-22 (+/-)	01-Apr-22 (+/-)	31-Mar-22 (+/-)	30-Mar-22 (+/-)	29-Mar-22	
JASM22	Jun 2022	44,123	4.00	4.09	-0.09 -2.20 %	206,500 0.72 %	205,025 -1.98 %	209,171 -3.62 %	217,027 0.20 %	216,599	
GUNKULM22	Jun 2022	31,690	6.27	6.06	0.21 3.47 %	245,476 -3.78 %	255,124 0.20 %	254,604 0.25 %	253,967 2.91 %	246,774	
BANPUU22	Sep 2022	8,030	10.80	10.63	0.17 1.60 %	26,597 -22.16 %	34,167 4.92 %	32,564 0.94 %	32,261 2.85 %	31,366	
TRUEM22	Jun 2022	7,185	5.10	5.15	-0.05 -0.97 %	189,206 0.56 %	188,154 3.38 %	181,999 10.98 %	163,989 4.84 %	156,416	
TUM22	Jun 2022	6,560	18.50	19.02	-0.52 -2.73 %	17,708 45.61 %	12,161 -1.51 %	12,347 1.86 %	12,122 13.07 %	10,721	
TTBM22	Jun 2022	5,696	1.30	1.30	0.00 0.00 %	91,163 -2.54 %	93,543 2.08 %	91,639 -0.39 %	91,999 -1.94 %	93,822	
IRPCM22	Jun 2022	4,596	3.61	3.59	0.02 0.56 %	66,141 -2.18 %	67,613 1.30 %	66,747 3.83 %	64,287 4.21 %	61,690	
TTAM22	Jun 2022	3,661	9.30	9.58	-0.28 -2.92 %	13,697 3.99 %	13,171 -3.64 %	13,669 3.84 %	13,163 8.36 %	12,148	
AWCM22	Jun 2022	3,078	4.86	4.97	-0.11 -2.21 %	7,621 -20.54 %	9,591 26.41 %	7,587 16.31 %	6,523 29.86 %	5,023	
JASU22	Sep 2022	3,002	4.02	4.19	-0.17 -4.06 %	10,056 11.07 %	9,054 -5.22 %	9,553 5.52 %	9,053 12.42 %	8,053	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	04-Apr-22	01-Apr-22	Change
GUNKULM22	Jun 2022	31,690	245,476	-3.78 %	255,124	0.20 %	254,604	0.25 %	253,967	2.91 %	246,774	6.27	6.06	0.2 3.47 %
JASM22	Jun 2022	44,123	206,500	0.72 %	205,025	-1.98 %	209,171	-3.62 %	217,027	0.20 %	216,599	4.00	4.09	-0.09 -2.2 %
TRUEM22	Jun 2022	7,185	189,206	0.56 %	188,154	3.38 %	181,999	10.98 %	163,989	4.84 %	156,416	5.10	5.15	-0.05 -1 %
SIRIM22	Jun 2022	56	156,610	0.03 %	156,556	0.12 %	156,375	0.02 %	156,338	1.96 %	153,338	1.24	1.24	0 0 %
SUPERM22	Jun 2022	50	112,520	0.04 %	112,470	0.00 %	112,470	0.18 %	112,270	4.96 %	106,966	0.90	0.90	0 0 %
TTBM22	Jun 2022	5,696	91,163	-2.54 %	93,543	2.08 %	91,639	-0.39 %	91,999	-1.94 %	93,822	1.30	1.30	0 0 %
BLANDM22	Jun 2022	564	71,854	0.71 %	71,350	0.77 %	70,802	0.10 %	70,732	0.73 %	70,220	1.05	1.05	0 0 %
BLANDU22	Sep 2022	27	66,471	0.04 %	66,444	0.00 %	66,441	0.01 %	66,435	1.53 %	65,434	1.05	1.07	-0.02 -1.9 %
IRPCM22	Jun 2022	4,596	66,141	-2.18 %	67,613	1.30 %	66,747	3.83 %	64,287	4.21 %	61,690	3.61	3.59	0.02 0.56 %
CPFM22	Jun 2022	18	52,830	0.03 %	52,816	-0.89 %	53,290	0.69 %	52,927	0.02 %	52,919	24.28	24.22	0.06 0.25 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	6.30	0.20	3.28
MEGA	46.75	1.25	2.75
BCH	20.90	0.50	2.45
EA	100.00	2.25	2.30
STGT	26.00	0.50	1.96
STA	27.00	0.50	1.89
TQM	40.75	0.75	1.88
PLANB	8.40	0.15	1.82
AAV	2.58	0.04	1.57
PTG	13.60	0.20	1.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	9.20	-0.35	-3.66
BLA	43.00	-1.50	-3.37
TU	18.40	-0.60	-3.16
AWC	4.88	-0.12	-2.40
SCB	118.50	-2.50	-2.07
DTAC	49.50	-1.00	-1.98
JAS	4.00	-0.08	-1.96
TTCL	5.25	-0.10	-1.87
GLOBAL	22.40	-0.40	-1.75
ICHI	11.40	-0.20	-1.72

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
04/04/2022	41,343	40,755	588	21,258	20,330	928	48,718	50,234	-1,516	111,319	383,337

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2022	21,161	24,192	-3,031	4,453	8,215	-3,762	25,373	18,580	6,793	50,987	43,693

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/04/2022	0	0	0	9,985	1,911	8,074	8,089	16,163	-8,074	18,074	148,873