

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Apr-22	04-Apr-22	Change	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22
S50J22	Apr 2022	1,019.00	1,020.90	-1.9 -0.19 %	357	5.31 %	339	-1.17 %	343	1.18 %	339	0.59 %	337
S50K22	May 2022	1,020.00	1,017.00	3 0.29 %	120	9.09 %	110	3.77 %	106	-0.93 %	107	1.90 %	105
S50M22	Jun 2022	1,016.40	1,018.50	-2.1 -0.21 %	339,817	0.51 %	338,088	-0.30 %	339,103	0.98 %	335,824	1.42 %	331,117
S50U22	Sep 2022	1,010.10	1,012.30	-2.2 -0.22 %	29,917	0.42 %	29,791	2.13 %	29,170	4.71 %	27,857	1.66 %	27,403
S50Z22	Dec 2022	1,008.20	1,010.60	-2.4 -0.24 %	14,097	0.11 %	14,081	7.11 %	13,146	3.50 %	12,701	2.33 %	12,412
S50H23	Mar 2023	1,005.10	1,007.40	-2.3 -0.23 %	1,192	28.45 %	928	43.21 %	648	25.34 %	517	264.08 %	142

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Apr-22	04-Apr-22	Change	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22
GUNKULM22	Jun 2022	13,465	6.17	6.27	-0.10 -1.59 %	252,271	2.77 %	245,476	-3.78 %	255,124	0.20 %	254,604	0.25 %	253,967
JASM22	Jun 2022	10,335	4.01	4.00	0.01 0.25 %	205,110	-0.67 %	206,500	0.72 %	205,025	-1.98 %	209,171	-3.62 %	217,027
TRUEM22	Jun 2022	8,743	5.05	5.10	-0.05 -0.98 %	183,716	-2.90 %	189,206	0.56 %	188,154	3.38 %	181,999	10.98 %	163,989
EAM22	Jun 2022	6,970	94.60	99.60	-5.00 -5.02 %	15,570	9.35 %	14,239	4.41 %	13,637	-0.31 %	13,679	0.04 %	13,673
IRPCM22	Jun 2022	4,652	3.59	3.61	-0.02 -0.55 %	66,219	0.12 %	66,141	-2.18 %	67,613	1.30 %	66,747	3.83 %	64,287
GFPTM22	Jun 2022	3,968	12.80	13.02	-0.22 -1.69 %	14,582	-11.61 %	16,497	6.45 %	15,497	0.65 %	15,397	-0.75 %	15,514
ICHIM22	Jun 2022	3,701	11.10	11.05	0.05 0.45 %	24,796	-4.25 %	25,896	-6.63 %	27,736	0.01 %	27,734	-2.09 %	28,327
JASU22	Sep 2022	3,503	4.01	4.02	-0.01 -0.25 %	10,558	4.99 %	10,056	11.07 %	9,054	-5.22 %	9,553	5.52 %	9,053
TUM22	Jun 2022	3,408	18.60	18.50	0.10 0.54 %	17,408	-1.69 %	17,708	45.61 %	12,161	-1.51 %	12,347	1.86 %	12,122
TTBM22	Jun 2022	3,223	1.31	1.30	0.01 0.77 %	90,169	-1.09 %	91,163	-2.54 %	93,543	2.08 %	91,639	-0.39 %	91,999

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22	(+/-)	30-Mar-22	05-Apr-22	04-Apr-22	Change
GUNKULM22	Jun 2022	13,465	252,271	2.77 %	245,476	-3.78 %	255,124	0.20 %	254,604	0.25 %	253,967	6.17	6.27	-0.1 -1.6 %
JASM22	Jun 2022	10,335	205,110	-0.67 %	206,500	0.72 %	205,025	-1.98 %	209,171	-3.62 %	217,027	4.01	4.00	0.01 0.25 %
TRUEM22	Jun 2022	8,743	183,716	-2.90 %	189,206	0.56 %	188,154	3.38 %	181,999	10.98 %	163,989	5.05	5.10	-0.05 -1 %
SIRIM22	Jun 2022	80	156,690	0.05 %	156,610	0.03 %	156,556	0.12 %	156,375	0.02 %	156,338	1.23	1.24	-0.01 -0.8 %
SUPERM22	Jun 2022	5	112,525	0.00 %	112,520	0.04 %	112,470	0.00 %	112,470	0.18 %	112,270	0.90	0.90	0 0 %
TTBM22	Jun 2022	3,223	90,169	-1.09 %	91,163	-2.54 %	93,543	2.08 %	91,639	-0.39 %	91,999	1.31	1.30	0.01 0.77 %
BLANDM22	Jun 2022	13	71,850	-0.01 %	71,854	0.71 %	71,350	0.77 %	70,802	0.10 %	70,732	1.05	1.05	0 0 %
BLANDU22	Sep 2022	38	66,509	0.06 %	66,471	0.04 %	66,444	0.00 %	66,441	0.01 %	66,435	1.05	1.05	0 0 %
IRPCM22	Jun 2022	4,652	66,219	0.12 %	66,141	-2.18 %	67,613	1.30 %	66,747	3.83 %	64,287	3.59	3.61	-0.02 -0.6 %
CPFM22	Jun 2022	1,839	52,251	-1.10 %	52,830	0.03 %	52,816	-0.89 %	53,290	0.69 %	52,927	24.12	24.28	-0.2 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	30.75	1.25	4.24
PTTGC	51.50	1.50	3.00
KCE	66.50	1.50	2.31
BH	160.00	3.50	2.24
OR	25.50	0.50	2.00
IVL	46.25	0.75	1.65
TVO	31.50	0.50	1.61
HMPRO	16.20	0.20	1.25
HANA	48.75	0.50	1.04
JMT	79.75	0.75	0.95

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	94.25	-5.75	-5.75
PSL	16.40	-0.90	-5.20
TTCL	5.00	-0.25	-4.76
SAWAD	56.00	-1.25	-2.18
TTA	9.00	-0.20	-2.17
TRUE	5.05	-0.10	-1.94
GULF	50.50	-1.00	-1.94
CPF	23.90	-0.40	-1.65
SIRI	1.20	-0.02	-1.64
CHG	3.86	-0.06	-1.53

## 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
05/04/2022	44,901	35,576	9,325	20,154	19,646	508	45,578	55,411	-9,833	110,633	385,500

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2022	17,615	16,982	633	3,963	2,926	1,037	14,333	16,003	-1,670	35,911	43,397

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/04/2022	5	5	0	3,646	2,146	1,500	9,014	10,514	-1,500	12,665	148,655