

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Apr-22	05-Apr-22	Change	07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22
S50J22	Apr 2022	1,006.40	1,019.00	-12.6 -1.24 %	295	-17.37 %	357	5.31 %	339	-1.17 %	343	1.18 %	339
S50K22	May 2022	1,004.70	1,020.00	-15.3 -1.5 %	110	-8.33 %	120	9.09 %	110	3.77 %	106	-0.93 %	107
S50M22	Jun 2022	1,003.40	1,016.40	-13 -1.28 %	337,137	-0.79 %	339,817	0.51 %	338,088	-0.30 %	339,103	0.98 %	335,824
S50U22	Sep 2022	997.60	1,010.10	-12.5 -1.24 %	28,704	-4.05 %	29,917	0.42 %	29,791	2.13 %	29,170	4.71 %	27,857
S50Z22	Dec 2022	996.10	1,008.20	-12.1 -1.2 %	13,255	-5.97 %	14,097	0.11 %	14,081	7.11 %	13,146	3.50 %	12,701
S50H23	Mar 2023	993.00	1,005.10	-12.1 -1.2 %	1,875	57.30 %	1,192	28.45 %	928	43.21 %	648	25.34 %	517

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Apr-22	05-Apr-22	Change	07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22
SIRIU22	Sep 2022	20,003	1.22	1.22	0.00 0.00 %	23,079	649.56 %	3,079	48.10 %	2,079	0.00 %	2,079	0.00 %	2,079
TRUEM22	Jun 2022	19,801	4.94	5.05	-0.11 -2.18 %	168,616	-8.22 %	183,716	-2.90 %	189,206	0.56 %	188,154	3.38 %	181,999
GUNKULM22	Jun 2022	12,395	6.10	6.17	-0.07 -1.13 %	258,320	2.40 %	252,271	2.77 %	245,476	-3.78 %	255,124	0.20 %	254,604
JASM22	Jun 2022	10,511	4.12	4.01	0.11 2.74 %	208,598	1.70 %	205,110	-0.67 %	206,500	0.72 %	205,025	-1.98 %	209,171
TUM22	Jun 2022	8,273	17.40	18.60	-1.20 -6.45 %	14,526	-16.56 %	17,408	-1.69 %	17,708	45.61 %	12,161	-1.51 %	12,347
EAM22	Jun 2022	7,235	88.78	94.60	-5.82 -6.15 %	17,113	9.91 %	15,570	9.35 %	14,239	4.41 %	13,637	-0.31 %	13,679
ITDM22	Jun 2022	4,089	2.05	2.10	-0.05 -2.38 %	25,208	2.38 %	24,623	2.74 %	23,966	2.13 %	23,466	0.33 %	23,388
TRUEZ22	Dec 2022	4,000	4.92	5.03	-0.11 -2.19 %	508	-88.73 %	4,508	-18.16 %	5,508	-21.40 %	7,008	0.00 %	7,008
BEAUTYM22	Jun 2022	3,511	1.52	1.50	0.02 1.33 %	15,309	-3.13 %	15,803	0.00 %	15,803	-5.95 %	16,803	0.01 %	16,802
TTBM22	Jun 2022	3,188	1.29	1.31	-0.02 -1.53 %	90,414	0.27 %	90,169	-1.09 %	91,163	-2.54 %	93,543	2.08 %	91,639

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			*07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	(+/-)	31-Mar-22	07-Apr-22	05-Apr-22	Change
GUNKULM22	Jun 2022	12,395	258,320	2.40 %	252,271	2.77 %	245,476	-3.78 %	255,124	0.20 %	254,604	6.10	6.17	-0.07 -1.1 %
JASM22	Jun 2022	10,511	208,598	1.70 %	205,110	-0.67 %	206,500	0.72 %	205,025	-1.98 %	209,171	4.12	4.01	0.1 2.74 %
TRUEM22	Jun 2022	19,801	168,616	-8.22 %	183,716	-2.90 %	189,206	0.56 %	188,154	3.38 %	181,999	4.94	5.05	-0.1 -2.2 %
SUPERM22	Jun 2022	1,000	111,525	-0.89 %	112,525	0.00 %	112,520	0.04 %	112,470	0.00 %	112,470	0.89	0.90	-0.01 -1.1 %
TTBM22	Jun 2022	3,188	90,414	0.27 %	90,169	-1.09 %	91,163	-2.54 %	93,543	2.08 %	91,639	1.29	1.31	-0.02 -1.5 %
BLANDM22	Jun 2022	521	72,357	0.71 %	71,850	-0.01 %	71,854	0.71 %	71,350	0.77 %	70,802	1.05	1.05	0 0 %
IRPCM22	Jun 2022	2,810	68,784	3.87 %	66,219	0.12 %	66,141	-2.18 %	67,613	1.30 %	66,747	3.54	3.59	-0.05 -1.4 %
CPFM22	Jun 2022	283	52,297	0.09 %	52,251	-1.10 %	52,830	0.03 %	52,816	-0.89 %	53,290	24.05	24.12	-0.07 -0.3 %
WHAM22	Jun 2022	1,612	47,622	3.33 %	46,086	0.47 %	45,869	2.03 %	44,958	-2.03 %	45,890	3.34	3.32	0.02 0.6 %
BECM22	Jun 2022	523	45,186	1.14 %	44,676	0.00 %	44,676	2.28 %	43,678	0.00 %	43,678	16.21	16.37	-0.2 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	90.50	3.25	3.72
BCH	21.40	0.70	3.38
JAS	4.14	0.12	2.99
CHG	3.94	0.08	2.07
BANPU	11.30	0.20	1.80
BEAUTY	1.52	0.02	1.33
ERW	3.30	0.04	1.23
ESSO	8.05	0.05	0.63
BLA	43.25	0.25	0.58
SPRC	9.75	0.05	0.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	17.10	-1.20	-6.56
EA	88.25	-6.00	-6.37
PSL	15.50	-0.90	-5.49
HANA	46.25	-2.50	-5.13
KCE	63.25	-3.25	-4.89
PLANB	8.05	-0.30	-3.59
SCB	115.50	-4.00	-3.35
SCC	371.00	-12.00	-3.13
ADVANC	227.00	-7.00	-2.99
RS	16.60	-0.50	-2.92

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
07/04/2022	66,690	112,037	-45,347	46,906	40,928	5,978	126,599	87,230	39,369	240,195	381,376

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2022	28,339	30,998	-2,659	7,199	8,146	-947	26,313	22,707	3,606	61,851	44,124

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2022	0	2	-2	11,951	6,445	5,506	13,233	18,737	-5,504	25,184	159,695