

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		08-Apr-22	07-Apr-22	Change	08-Apr-22	(+/-)	07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	
S50J22	Apr 2022	1,005.10	1,006.40	-1.3 -0.13 %	276	-6.44 %	295	-17.37 %	357	5.31 %	339	-1.17 %	343	
S50K22	May 2022	1,004.20	1,004.70	-0.5 -0.05 %	106	-3.64 %	110	-8.33 %	120	9.09 %	110	3.77 %	106	
S50M22	Jun 2022	1,002.90	1,003.40	-0.5 -0.05 %	336,893	-0.07 %	337,137	-0.79 %	339,817	0.51 %	338,088	-0.30 %	339,103	
S50U22	Sep 2022	997.10	997.60	-0.5 -0.05 %	29,201	1.73 %	28,704	-4.05 %	29,917	0.42 %	29,791	2.13 %	29,170	
S50Z22	Dec 2022	995.20	996.10	-0.9 -0.09 %	13,452	1.49 %	13,255	-5.97 %	14,097	0.11 %	14,081	7.11 %	13,146	
S50H23	Mar 2023	991.90	993.00	-1.1 -0.11 %	1,951	4.05 %	1,875	57.30 %	1,192	28.45 %	928	43.21 %	648	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			08-Apr-22	07-Apr-22	Change	08-Apr-22	(+/-)	07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	
JASM22	Jun 2022	29,904	4.06	4.12	-0.06 -1.46 %	206,644	-0.94 %	208,598	1.70 %	205,110	-0.67 %	206,500	0.72 %	205,025	
OSPM22	Jun 2022	18,944	34.09	36.58	-2.49 -6.81 %	6,096	-67.17 %	18,569	-12.38 %	21,193	-6.47 %	22,659	-2.15 %	23,157	
SIRIM22	Jun 2022	6,000	1.19	1.19	0.00 0.00 %	162,716	3.83 %	156,716	0.02 %	156,690	0.05 %	156,610	0.03 %	156,556	
SIRIZ22	Dec 2022	6,000	1.16	1.16	0.00 0.00 %	3,189	-65.30 %	9,189	0.00 %	9,189	0.00 %	9,189	0.00 %	9,189	
BEMM22	Jun 2022	5,010	8.51	8.51	0.00 0.00 %	10,021	-9.00 %	11,012	22.42 %	8,995	-9.46 %	9,935	0.05 %	9,930	
EAM22	Jun 2022	3,118	88.01	88.78	-0.77 -0.87 %	15,691	-8.31 %	17,113	9.91 %	15,570	9.35 %	14,239	4.41 %	13,637	
ICHIU22	Sep 2022	2,886	11.23	11.05	0.18 1.63 %	12,607	25.81 %	10,021	7.69 %	9,305	0.01 %	9,304	4.54 %	8,900	
TRUEM22	Jun 2022	2,815	4.93	4.94	-0.01 -0.20 %	168,123	-0.29 %	168,616	-8.22 %	183,716	-2.90 %	189,206	0.56 %	188,154	
JASU22	Sep 2022	2,706	4.04	4.15	-0.11 -2.65 %	11,562	-5.68 %	12,258	16.10 %	10,558	4.99 %	10,056	11.07 %	9,054	
CHGM22	Jun 2022	2,632	3.85	3.77	0.08 2.12 %	9,296	-5.00 %	9,785	-13.28 %	11,283	9.72 %	10,283	0.00 %	10,283	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*08-Apr-22	(+/-)	07-Apr-22	(+/-)	05-Apr-22	(+/-)	04-Apr-22	(+/-)	01-Apr-22	08-Apr-22	07-Apr-22	Change	
GUNKULM22	Jun 2022	1,197	259,415	0.42 %	258,320	2.40 %	252,271	2.77 %	245,476	-3.78 %	255,124	6.14	6.10	0.04 0.66 %	
JASM22	Jun 2022	29,904	206,644	-0.94 %	208,598	1.70 %	205,110	-0.67 %	206,500	0.72 %	205,025	4.06	4.12	-0.06 -1.5 %	
TRUEM22	Jun 2022	2,815	168,123	-0.29 %	168,616	-8.22 %	183,716	-2.90 %	189,206	0.56 %	188,154	4.93	4.94	-0.01 -0.2 %	
SIRIM22	Jun 2022	6,000	162,716	3.83 %	156,716	0.02 %	156,690	0.05 %	156,610	0.03 %	156,556	1.19	1.19	0 0 %	
SUPERM22	Jun 2022	0	111,525	0.00 %	111,525	-0.89 %	112,525	0.00 %	112,520	0.04 %	112,470	0.88	0.89	-0.01 -1.1 %	
TTBM22	Jun 2022	1,750	92,142	1.91 %	90,414	0.27 %	90,169	-1.09 %	91,163	-2.54 %	93,543	1.29	1.29	0 0 %	
BLANDM22	Jun 2022	1,108	73,427	1.48 %	72,357	0.71 %	71,850	-0.01 %	71,854	0.71 %	71,350	1.04	1.05	-0.01 -1 %	
IRPCM22	Jun 2022	1,095	69,804	1.48 %	68,784	3.87 %	66,219	0.12 %	66,141	-2.18 %	67,613	3.52	3.54	-0.02 -0.6 %	
CPFM22	Jun 2022	244	52,135	-0.31 %	52,297	0.09 %	52,251	-1.10 %	52,830	0.03 %	52,816	23.75	24.05	-0.3 -1.3 %	
WHAM22	Jun 2022	1,513	47,120	-1.05 %	47,622	3.33 %	46,086	0.47 %	45,869	2.03 %	44,958	3.33	3.34	-0.01 -0.3 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	62.00	3.00	5.08
THG	94.75	4.25	4.70
AAV	2.68	0.12	4.69
ERW	3.44	0.14	4.24
CK	20.70	0.70	3.50
M	55.50	1.75	3.26
CPALL	67.25	1.75	2.67
PSL	15.90	0.40	2.58
CHG	4.04	0.10	2.54
TQM	41.00	1.00	2.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	34.50	-2.00	-5.48
CBG	101.00	-4.50	-4.27
SPRC	9.40	-0.35	-3.59
PTTEP	143.00	-3.00	-2.05
JAS	4.06	-0.08	-1.93
SAWAD	54.25	-1.00	-1.81
BANPU	11.10	-0.20	-1.77
BEAUTY	1.50	-0.02	-1.32
PTT	37.75	-0.50	-1.31
RS	16.40	-0.20	-1.20

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
08/04/2022	59,638	55,678	3,960	22,427	24,338	-1,911	69,694	71,743	-2,049	151,759	381,879

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2022	17,568	14,866	2,702	4,921	2,772	2,149	11,557	16,408	-4,851	34,046	44,950

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2022	5	43	-38	7,869	1,209	6,660	10,461	17,083	-6,622	18,335	167,123