

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Mar-22	28-Feb-22	Change	01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22
S50H22	Mar 2022	1,017.30	1,008.20	9.1 0.9 %	418,600	1.17 %	413,779	-0.20 %	414,627	-1.71 %	421,830	-3.63 %	437,722
S50J22	Apr 2022	1,015.40	1,006.30	9.1 0.9 %	148	-1.33 %	150	0.00 %	150	10.29 %	136	7.09 %	127
S50K22	May 2022	1,014.40	1,007.00	7.4 0.73 %	21	16.67 %	18	0.00 %	0	0.00 %	0	0.00 %	0
S50M22	Jun 2022	1,012.00	1,003.40	8.6 0.86 %	46,955	-1.13 %	47,493	-4.23 %	49,592	-2.47 %	50,847	-4.70 %	53,354
S50U22	Sep 2022	1,006.50	997.90	8.6 0.86 %	19,926	1.32 %	19,666	0.14 %	19,638	-1.59 %	19,956	6.93 %	18,663
S50Z22	Dec 2022	1,006.40	998.00	8.4 0.84 %	7,271	-0.49 %	7,307	8.00 %	6,766	-4.38 %	7,076	4.30 %	6,784

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Mar-22	28-Feb-22	Change	01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22
JASM22	Jun 2022	28,529	3.80	3.53	0.27 7.65 %	70,354	18.55 %	59,347	-9.87 %	65,843	-0.75 %	66,338	-2.92 %	68,333
TRUEH22	Mar 2022	26,696	5.11	4.95	0.16 3.23 %	124,063	-8.29 %	135,284	-7.27 %	145,893	1.46 %	143,794	0.60 %	142,934
SIRIU22	Sep 2022	18,000	1.18	1.18	0.00 0.00 %	25,070	-26.42 %	34,070	-2.85 %	35,070	-12.48 %	40,070	0.00 %	40,068
TRUEM22	Jun 2022	14,798	5.15	4.94	0.21 4.25 %	58,774	-0.52 %	59,082	-1.95 %	60,254	24.35 %	48,456	-8.40 %	52,899
JASH22	Mar 2022	13,136	3.83	3.58	0.25 6.98 %	131,861	-1.38 %	133,706	2.94 %	129,884	-0.46 %	130,479	-0.40 %	131,001
BANPUH22X	Mar 2022	9,490	11.35	10.82	0.53 4.90 %	75,310	9.71 %	68,646	0.23 %	68,490	6.14 %	64,527	-12.36 %	73,625
TTBH22	Mar 2022	9,034	1.38	1.38	0.00 0.00 %	86,779	8.08 %	80,293	-0.45 %	80,657	0.12 %	80,557	4.24 %	77,279
OSPM22	Jun 2022	7,520	37.00	34.88	2.12 6.08 %	29,643	-5.38 %	31,328	2.78 %	30,481	-1.17 %	30,842	-3.44 %	31,941
TTBM22	Jun 2022	7,472	1.37	1.36	0.01 0.74 %	52,779	9.10 %	48,377	1.32 %	47,746	2.32 %	46,663	-0.48 %	46,890
WHAM22	Jun 2022	5,069	3.43	3.43	0.00 0.00 %	63,599	0.11 %	63,530	0.28 %	63,350	0.14 %	63,259	2.33 %	61,817

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	01-Mar-22	28-Feb-22	Change
GUNKULH22	Mar 2022	2,754	208,875	-0.71 %	210,364	0.51 %	209,305	0.24 %	208,798	-3.54 %	216,457	6.36	6.30	0.06 0.95 %
SIRIM22	Jun 2022	1,100	154,901	0.67 %	153,869	1.66 %	151,356	2.38 %	147,832	25.51 %	117,784	1.19	1.19	0 0 %
BLANDH22	Mar 2022	4	134,377	0.00 %	134,377	-0.36 %	134,866	0.00 %	134,866	-0.07 %	134,958	1.07	1.05	0.02 1.9 %
JASH22	Mar 2022	13,136	131,861	-1.38 %	133,706	2.94 %	129,884	-0.46 %	130,479	-0.40 %	131,001	3.83	3.58	0.3 6.98 %
TRUEH22	Mar 2022	26,696	124,063	-8.29 %	135,284	-7.27 %	145,893	1.46 %	143,794	0.60 %	142,934	5.11	4.95	0.2 3.23 %
SUPERH22	Mar 2022	4,100	91,277	-2.20 %	93,327	0.00 %	93,323	-2.10 %	95,322	-9.48 %	105,301	0.92	0.94	-0.02 -2.1 %
TTBH22	Mar 2022	9,034	86,779	8.08 %	80,293	-0.45 %	80,657	0.12 %	80,557	4.24 %	77,279	1.38	1.38	0 0 %
SUPERM22	Jun 2022	5	79,931	0.01 %	79,926	0.00 %	79,926	5.41 %	75,826	-1.30 %	76,826	0.94	0.94	0 0 %
BANPUH22X	Mar 2022	9,490	75,310	9.71 %	68,646	0.23 %	68,490	6.14 %	64,527	-12.36 %	73,625	11.35	10.82	0.5 4.9 %
JASM22	Jun 2022	28,529	70,354	18.55 %	59,347	-9.87 %	65,843	-0.75 %	66,338	-2.92 %	68,333	3.80	3.53	0.3 7.65 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.20	0.45	7.83
JAS	3.86	0.26	7.22
AWC	5.10	0.30	6.25
BH	163.00	9.50	6.19
OSP	37.25	2.00	5.67
TTCL	5.05	0.21	4.34
ORI	12.40	0.50	4.20
TRUE	5.20	0.20	4.00
HMPRO	15.80	0.60	3.95
BANPU	11.30	0.40	3.67

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	42.50	-1.50	-3.41
BBL	137.00	-3.00	-2.14
AOT	63.00	-1.25	-1.95
RATCH	45.25	-0.75	-1.63
KTB	13.80	-0.20	-1.43
PTTGC	52.25	-0.75	-1.42
PTT	39.00	-0.50	-1.27
PSL	17.30	-0.20	-1.14
EGCO	177.50	-2.00	-1.11
IRPC	3.76	-0.04	-1.05

## 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
01/03/2022	74,545	62,997	11,548	33,984	33,964	20	99,235	110,803	-11,568	207,764	492,921

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2022	33,919	32,531	1,388	7,034	6,143	891	19,286	21,565	-2,279	60,239	50,218

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/03/2022	0	0	0	2,805	4,934	-2,129	12,612	10,483	2,129	15,417	123,202