

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		03-Mar-22	02-Mar-22	Change	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	
S50H22	Mar 2022	1,023.30	1,019.80	3.5 0.34 %	411,054	-0.43 %	412,816	-1.38 %	418,600	1.17 %	413,779	-0.20 %	414,627	
S50J22	Apr 2022	1,019.80	1,017.50	2.3 0.23 %	147	0.00 %	147	-0.68 %	148	-1.33 %	150	0.00 %	150	
S50K22	May 2022	1,020.40	1,017.50	2.9 0.29 %	28	7.69 %	26	23.81 %	21	16.67 %	18	0.00 %	0	
S50M22	Jun 2022	1,018.30	1,014.50	3.8 0.37 %	48,261	0.43 %	48,054	2.34 %	46,955	-1.13 %	47,493	-4.23 %	49,592	
S50U22	Sep 2022	1,012.30	1,008.90	3.4 0.34 %	20,263	0.43 %	20,177	1.26 %	19,926	1.32 %	19,666	0.14 %	19,638	
S50Z22	Dec 2022	1,012.40	1,008.80	3.6 0.36 %	7,734	5.22 %	7,350	1.09 %	7,271	-0.49 %	7,307	8.00 %	6,766	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			03-Mar-22	02-Mar-22	Change	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	
BANPUH22X	Mar 2022	20,507	12.46	12.07	0.39 3.23 %	51,482	-24.50 %	68,188	-9.46 %	75,310	9.71 %	68,646	0.23 %	68,490	
IRPCZ22	Dec 2022	20,001	3.64	3.64	0.00 0.00 %	15,115	-39.81 %	25,114	-36.60 %	39,614	0.02 %	39,607	0.00 %	39,606	
TRUEH22	Mar 2022	15,102	4.99	5.06	-0.07 -1.38 %	124,142	2.46 %	121,158	-2.34 %	124,063	-8.29 %	135,284	-7.27 %	145,893	
BANPUM22X	Jun 2022	9,299	11.98	11.49	0.49 4.26 %	15,716	-10.84 %	17,627	-8.14 %	19,190	-10.71 %	21,492	3.95 %	20,676	
TRUEM22	Jun 2022	7,633	5.02	5.10	-0.08 -1.57 %	67,152	0.87 %	66,570	13.26 %	58,774	-0.52 %	59,082	-1.95 %	60,254	
IRPCH22	Mar 2022	6,594	3.79	3.79	0.00 0.00 %	45,851	-8.99 %	50,379	2.69 %	49,060	2.09 %	48,055	-1.25 %	48,661	
BANPUU22	Sep 2022	6,502	11.60	11.00	0.60 5.45 %	23,415	-5.37 %	24,743	-34.87 %	37,990	-8.66 %	41,592	1.47 %	40,988	
TTBM22	Jun 2022	5,747	1.33	1.34	-0.01 -0.75 %	59,280	8.49 %	54,643	3.53 %	52,779	9.10 %	48,377	1.32 %	47,746	
GUNKULM22	Jun 2022	5,642	6.45	6.21	0.24 3.86 %	51,566	7.52 %	47,959	0.05 %	47,937	-3.83 %	49,845	1.01 %	49,345	
WHAH22	Mar 2022	5,513	3.46	3.45	0.01 0.29 %	57,113	2.69 %	55,618	-4.15 %	58,024	1.16 %	57,358	-0.01 %	57,363	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22	(+/-)	25-Feb-22	03-Mar-22	02-Mar-22	Change	
GUNKULH22	Mar 2022	1,161	207,963	-0.46 %	208,923	0.02 %	208,875	-0.71 %	210,364	0.51 %	209,305	6.62	6.27	0.4 5.58 %	
SIRIM22	Jun 2022	1,000	149,901	-0.66 %	150,901	-2.58 %	154,901	0.67 %	153,869	1.66 %	151,356	1.19	1.18	0.01 0.85 %	
JASH22	Mar 2022	4,629	135,800	1.86 %	133,321	1.11 %	131,861	-1.38 %	133,706	2.94 %	129,884	3.70	3.72	-0.02 -0.5 %	
BLANDH22	Mar 2022	0	134,382	0.00 %	134,382	0.00 %	134,377	0.00 %	134,377	-0.36 %	134,866	1.03	1.04	-0.01 -1 %	
TRUEH22	Mar 2022	15,102	124,142	2.46 %	121,158	-2.34 %	124,063	-8.29 %	135,284	-7.27 %	145,893	4.99	5.06	-0.07 -1.4 %	
JASM22	Jun 2022	5,512	88,558	5.35 %	84,058	19.48 %	70,354	18.55 %	59,347	-9.87 %	65,843	3.68	3.66	0.02 0.55 %	
TTBH22	Mar 2022	2,587	86,686	0.62 %	86,149	-0.73 %	86,779	8.08 %	80,293	-0.45 %	80,657	1.36	1.37	-0.01 -0.7 %	
SUPERH22	Mar 2022	0	86,266	0.00 %	86,266	-5.49 %	91,277	-2.20 %	93,327	0.00 %	93,323	0.93	0.95	-0.02 -2.1 %	
SUPERM22	Jun 2022	0	84,531	0.00 %	84,531	5.75 %	79,931	0.01 %	79,926	0.00 %	79,926	0.93	0.95	-0.02 -2.1 %	
TRUEM22	Jun 2022	7,633	67,152	0.87 %	66,570	13.26 %	58,774	-0.52 %	59,082	-1.95 %	60,254	5.02	5.10	-0.08 -1.6 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.90	0.40	7.27
GUNKUL	6.65	0.40	6.40
HANA	49.00	1.75	3.70
DELTA	379.00	13.00	3.55
BANPU	12.50	0.40	3.31
BCP	32.25	1.00	3.20
AOT	64.75	2.00	3.19
PRM	6.60	0.20	3.12
GFPT	13.40	0.40	3.08
BDMS	24.60	0.60	2.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	5.40	-0.25	-4.42
EA	91.00	-4.00	-4.21
TOP	52.50	-1.75	-3.23
GPSC	70.75	-2.25	-3.08
JMT	65.75	-1.75	-2.59
SCGP	56.75	-1.50	-2.58
THCOM	9.55	-0.25	-2.55
CK	20.20	-0.40	-1.94
TRUE	5.05	-0.10	-1.94
EGCO	177.00	-3.50	-1.94

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
03/03/2022	55,862	59,398	-3,536	29,598	26,675	2,923	85,255	84,642	613	170,715	487,487

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2022	39,330	43,852	-4,522	10,441	12,999	-2,558	27,443	20,363	7,080	77,214	50,860

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2022	98	0	98	16,185	15,709	476	27,698	28,272	-574	43,981	124,731