

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Mar-22	03-Mar-22	Change	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22
S50H22	Mar 2022	1,007.90	1,023.30	-15.4 -1.5 %	406,295	-1.16 %	411,054	-0.43 %	412,816	-1.38 %	418,600	1.17 %	413,779
S50J22	Apr 2022	1,005.00	1,019.80	-14.8 -1.45 %	130	-11.56 %	147	0.00 %	147	-0.68 %	148	-1.33 %	150
S50K22	May 2022	1,005.00	1,020.40	-15.4 -1.51 %	29	3.57 %	28	7.69 %	26	23.81 %	21	16.67 %	18
S50M22	Jun 2022	1,003.50	1,018.30	-14.8 -1.45 %	47,993	-0.56 %	48,261	0.43 %	48,054	2.34 %	46,955	-1.13 %	47,493
S50U22	Sep 2022	998.50	1,012.30	-13.8 -1.36 %	21,306	5.15 %	20,263	0.43 %	20,177	1.26 %	19,926	1.32 %	19,666
S50Z22	Dec 2022	998.50	1,012.40	-13.9 -1.37 %	7,943	2.70 %	7,734	5.22 %	7,350	1.09 %	7,271	-0.49 %	7,307

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Mar-22	03-Mar-22	Change	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22
GUNKULM22	Jun 2022	18,842	6.18	6.45	-0.27 -4.19 %	65,692	27.39 %	51,566	7.52 %	47,959	0.05 %	47,937	-3.83 %	49,845
TTBM22	Jun 2022	12,131	1.32	1.33	-0.01 -0.75 %	64,193	8.29 %	59,280	8.49 %	54,643	3.53 %	52,779	9.10 %	48,377
TRUEM22	Jun 2022	11,063	4.93	5.02	-0.09 -1.79 %	77,160	14.90 %	67,152	0.87 %	66,570	13.26 %	58,774	-0.52 %	59,082
BTSM22	Jun 2022	7,013	9.60	9.70	-0.10 -1.03 %	18,710	59.90 %	11,701	0.18 %	11,680	0.69 %	11,600	-7.92 %	12,598
BANPUH22X	Mar 2022	5,677	11.80	12.46	-0.66 -5.30 %	48,062	-6.64 %	51,482	-24.50 %	68,188	-9.46 %	75,310	9.71 %	68,646
CPFH22	Mar 2022	5,124	24.77	25.02	-0.25 -1.00 %	22,946	-10.80 %	25,723	-0.02 %	25,728	-2.23 %	26,314	-1.05 %	26,594
WHAM22	Jun 2022	5,006	3.38	3.38	0.00 0.00 %	69,113	7.80 %	64,115	-0.77 %	64,614	1.60 %	63,599	0.11 %	63,530
TIPIPH22	Mar 2022	4,000	3.96	4.00	-0.04 -1.00 %	2,610	-43.38 %	4,610	0.00 %	4,610	0.00 %	4,610	0.00 %	4,610
TTBH22	Mar 2022	3,892	1.34	1.36	-0.02 -1.47 %	86,467	-0.25 %	86,686	0.62 %	86,149	-0.73 %	86,779	8.08 %	80,293
IRPCH22	Mar 2022	3,779	3.68	3.79	-0.11 -2.90 %	42,429	-7.46 %	45,851	-8.99 %	50,379	2.69 %	49,060	2.09 %	48,055

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	(+/-)	28-Feb-22	04-Mar-22	03-Mar-22	Change
GUNKULH22	Mar 2022	1,493	208,968	0.48 %	207,963	-0.46 %	208,923	0.02 %	208,875	-0.71 %	210,364	6.24	6.62	-0.4 -5.7 %
SIRIM22	Jun 2022	2	149,903	0.00 %	149,901	-0.66 %	150,901	-2.58 %	154,901	0.67 %	153,869	1.19	1.19	0 0 %
JASH22	Mar 2022	574	136,289	0.36 %	135,800	1.86 %	133,321	1.11 %	131,861	-1.38 %	133,706	3.66	3.70	-0.04 -1.1 %
BLANDH22	Mar 2022	277	134,407	0.02 %	134,382	0.00 %	134,382	0.00 %	134,377	0.00 %	134,377	1.03	1.03	0 0 %
TRUEH22	Mar 2022	1,631	122,673	-1.18 %	124,142	2.46 %	121,158	-2.34 %	124,063	-8.29 %	135,284	4.91	4.99	-0.08 -1.6 %
JASM22	Jun 2022	3,006	91,558	3.39 %	88,558	5.35 %	84,058	19.48 %	70,354	18.55 %	59,347	3.70	3.68	0.02 0.54 %
TTBH22	Mar 2022	3,892	86,467	-0.25 %	86,686	0.62 %	86,149	-0.73 %	86,779	8.08 %	80,293	1.34	1.36	-0.02 -1.5 %
SUPERH22	Mar 2022	1,010	85,266	-1.16 %	86,266	0.00 %	86,266	-5.49 %	91,277	-2.20 %	93,327	0.91	0.93	-0.02 -2.2 %
SUPERM22	Jun 2022	0	84,531	0.00 %	84,531	0.00 %	84,531	5.75 %	79,931	0.01 %	79,926	0.91	0.93	-0.02 -2.2 %
TRUEM22	Jun 2022	11,063	77,160	14.90 %	67,152	0.87 %	66,570	13.26 %	58,774	-0.52 %	59,082	4.93	5.02	-0.09 -1.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	28.50	0.50	1.79
TQM	45.00	0.75	1.69
GLOBAL	20.50	0.20	0.99
BH	168.00	1.00	0.60
RATCH	45.75	0.25	0.55
COM7	82.25	0.25	0.30
PTTEP	150.50	0.00	0.00
TISCO	98.50	0.00	0.00
KCE	58.50	0.00	0.00
OSP	37.75	0.00	0.00
SAWAD	58.25	0.00	0.00
QH	2.32	0.00	0.00
OR	25.50	0.00	0.00
SUPER	0.93	0.00	0.00
PRM	6.60	0.00	0.00
AWC	5.00	0.00	0.00
ORI	12.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	7.75	-0.60	-7.19
GUNKUL	6.20	-0.45	-6.77
BANPU	11.70	-0.80	-6.40
TOP	50.00	-2.50	-4.76
MINT	30.50	-1.25	-3.94
TTA	10.00	-0.40	-3.85
PTT	38.50	-1.50	-3.75
DELTA	365.00	-14.00	-3.69
TTCL	4.76	-0.16	-3.25
CBG	104.50	-3.50	-3.24

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
04/03/2022	65,641	89,548	-23,907	36,103	33,678	2,425	131,701	110,219	21,482	233,445	483,696

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2022	32,614	28,605	4,009	8,891	7,221	1,670	16,969	22,648	-5,679	58,474	50,933

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2022	8	0	8	4,431	3,433	998	8,828	9,834	-1,006	13,267	121,572