

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Mar-22	04-Mar-22	Change	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22
S50H22	Mar 2022	984.00	1,007.90	-23.9 -2.37 %	377,160	-7.17 %	406,295	-1.16 %	411,054	-0.43 %	412,816	-1.38 %	418,600
S50J22	Apr 2022	982.20	1,005.00	-22.8 -2.27 %	132	1.54 %	130	-11.56 %	147	0.00 %	147	-0.68 %	148
S50K22	May 2022	979.60	1,005.00	-25.4 -2.53 %	36	24.14 %	29	3.57 %	28	7.69 %	26	23.81 %	21
S50M22	Jun 2022	979.20	1,003.50	-24.3 -2.42 %	48,595	1.25 %	47,993	-0.56 %	48,261	0.43 %	48,054	2.34 %	46,955
S50U22	Sep 2022	974.50	998.50	-24 -2.4 %	20,210	-5.14 %	21,306	5.15 %	20,263	0.43 %	20,177	1.26 %	19,926
S50Z22	Dec 2022	974.60	998.50	-23.9 -2.39 %	8,290	4.37 %	7,943	2.70 %	7,734	5.22 %	7,350	1.09 %	7,271

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Mar-22	04-Mar-22	Change	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22
TRUEM22	Jun 2022	48,451	4.87	4.93	-0.06 -1.22 %	80,072	3.77 %	77,160	14.90 %	67,152	0.87 %	66,570	13.26 %	58,774
BANPUZ22	Dec 2022	34,401	11.19	11.00	0.19 1.73 %	30,490	499.14 %	5,089	2.17 %	4,981	151.44 %	1,981	-33.48 %	2,978
SIRIU22	Sep 2022	31,000	1.12	1.16	-0.04 -3.45 %	3,571	-81.28 %	19,071	-4.98 %	20,071	0.00 %	20,071	-19.94 %	25,070
BANPUH22X	Mar 2022	26,153	12.00	11.80	0.20 1.69 %	24,470	-49.09 %	48,062	-6.64 %	51,482	-24.50 %	68,188	-9.46 %	75,310
SIRIM22	Jun 2022	24,145	1.15	1.19	-0.04 -3.36 %	155,957	4.04 %	149,903	0.00 %	149,901	-0.66 %	150,901	-2.58 %	154,901
TTBZ22	Dec 2022	23,000	1.26	1.32	-0.06 -4.55 %	27,050	567.90 %	4,050	0.00 %	4,050	0.00 %	4,050	0.00 %	4,050
TTBH22	Mar 2022	19,379	1.28	1.34	-0.06 -4.48 %	73,780	-14.67 %	86,467	-0.25 %	86,686	0.62 %	86,149	-0.73 %	86,779
IRPCH22	Mar 2022	18,913	3.52	3.68	-0.16 -4.35 %	36,412	-14.18 %	42,429	-7.46 %	45,851	-8.99 %	50,379	2.69 %	49,060
RSZ22	Dec 2022	18,860	15.19	15.70	-0.51 -3.25 %	9,651	-40.90 %	16,331	29.81 %	12,581	15.42 %	10,900	54.61 %	7,050
RSH22	Mar 2022	16,357	15.38	15.90	-0.52 -3.27 %	22,549	-22.12 %	28,954	-0.36 %	29,059	-7.56 %	31,435	-0.97 %	31,742

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	(+/-)	01-Mar-22	07-Mar-22	04-Mar-22	Change
GUNKULH22	Mar 2022	9,412	199,860	-4.36 %	208,968	0.48 %	207,963	-0.46 %	208,923	0.02 %	208,875	5.96	6.24	-0.3 -4.5 %
SIRIM22	Jun 2022	24,145	155,957	4.04 %	149,903	0.00 %	149,901	-0.66 %	150,901	-2.58 %	154,901	1.15	1.19	-0.04 -3.4 %
JASH22	Mar 2022	2,761	136,641	0.26 %	136,289	0.36 %	135,800	1.86 %	133,321	1.11 %	131,861	3.55	3.66	-0.1 -3.0 %
BLANDH22	Mar 2022	1,735	132,707	-1.26 %	134,407	0.02 %	134,382	0.00 %	134,382	0.00 %	134,377	1.02	1.03	-0.01 -1 %
TRUEH22	Mar 2022	10,352	114,224	-6.89 %	122,673	-1.18 %	124,142	2.46 %	121,158	-2.34 %	124,063	4.86	4.91	-0.05 -1.0 %
JASM22	Jun 2022	10,009	94,560	3.28 %	91,558	3.39 %	88,558	5.35 %	84,058	19.48 %	70,354	3.50	3.70	-0.2 -5.4 %
SUPERM22	Jun 2022	1,000	83,531	-1.18 %	84,531	0.00 %	84,531	0.00 %	84,531	5.75 %	79,931	0.96	0.91	0.05 5.49 %
SUPERH22	Mar 2022	5,010	80,265	-5.87 %	85,266	-1.16 %	86,266	0.00 %	86,266	-5.49 %	91,277	0.96	0.91	0.05 5.49 %
TRUEM22	Jun 2022	48,451	80,072	3.77 %	77,160	14.90 %	67,152	0.87 %	66,570	13.26 %	58,774	4.87	4.93	-0.06 -1.2 %
TTBH22	Mar 2022	19,379	73,780	-14.67 %	86,467	-0.25 %	86,686	0.62 %	86,149	-0.73 %	86,779	1.28	1.34	-0.06 -4.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	14.80	0.60	4.23
BANPU	12.10	0.40	3.42
PTTEP	153.50	3.00	1.99
CHG	3.60	0.02	0.56
BCH	19.90	0.10	0.51
PTT	38.50	0.00	0.00
THG	52.25	0.00	0.00
TISCO	98.00	-0.50	-0.51
BH	167.00	-1.00	-0.60
TRUE	4.94	-0.04	-0.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	31.00	-2.75	-8.15
BEAUTY	1.38	-0.11	-7.38
TKN	7.20	-0.55	-7.10
STEC	13.10	-1.00	-7.09
THCOM	8.75	-0.65	-6.91
GULF	46.50	-3.25	-6.53
ORI	11.30	-0.70	-5.83
EPG	9.05	-0.55	-5.73
CK	19.00	-1.10	-5.47
ITD	1.93	-0.11	-5.39

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
07/03/2022	141,222	168,863	-27,641	66,095	66,406	-311	204,487	176,535	27,952	411,804	454,423

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2022	54,712	45,796	8,916	13,724	11,711	2,013	30,761	41,690	-10,929	99,197	57,751

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/03/2022	291	0	291	12,594	9,858	2,736	23,856	26,883	-3,027	36,741	116,949