

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Mar-22	07-Mar-22	Change	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22
S50H22	Mar 2022	978.40	984.00	-5.6 -0.57 %	375,198	-0.52 %	377,160	-7.17 %	406,295	-1.16 %	411,054	-0.43 %	412,816
S50J22	Apr 2022	978.40	982.20	-3.8 -0.39 %	126	-4.55 %	132	1.54 %	130	-11.56 %	147	0.00 %	147
S50K22	May 2022	975.70	979.60	-3.9 -0.4 %	50	38.89 %	36	24.14 %	29	3.57 %	28	7.69 %	26
S50M22	Jun 2022	974.00	979.20	-5.2 -0.53 %	49,646	2.16 %	48,595	1.25 %	47,993	-0.56 %	48,261	0.43 %	48,054
S50U22	Sep 2022	969.70	974.50	-4.8 -0.49 %	19,761	-2.22 %	20,210	-5.14 %	21,306	5.15 %	20,263	0.43 %	20,177
S50Z22	Dec 2022	969.80	974.60	-4.8 -0.49 %	8,804	6.20 %	8,290	4.37 %	7,943	2.70 %	7,734	5.22 %	7,350

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Mar-22	07-Mar-22	Change	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22
WHAM22	Jun 2022	40,965	3.16	3.26	-0.10 -3.07 %	31,813	-49.01 %	62,390	-9.73 %	69,113	7.80 %	64,115	-0.77 %	64,614
TTBZ22	Dec 2022	38,001	1.26	1.26	0.00 0.00 %	19,051	-29.57 %	27,050	567.90 %	4,050	0.00 %	4,050	0.00 %	4,050
SIRIM22	Jun 2022	28,051	1.14	1.15	-0.01 -0.87 %	177,971	14.12 %	155,957	4.04 %	149,903	0.00 %	149,901	-0.66 %	150,901
TTBH22	Mar 2022	24,798	1.28	1.28	0.00 0.00 %	55,162	-25.23 %	73,780	-14.67 %	86,467	-0.25 %	86,686	0.62 %	86,149
JASM22	Jun 2022	17,034	3.47	3.50	-0.03 -0.86 %	95,563	1.06 %	94,560	3.28 %	91,558	3.39 %	88,558	5.35 %	84,058
TTBM22	Jun 2022	16,605	1.25	1.24	0.01 0.81 %	44,156	-19.49 %	54,845	-14.56 %	64,193	8.29 %	59,280	8.49 %	54,643
WHAH22	Mar 2022	15,704	3.30	3.28	0.02 0.61 %	35,266	-27.88 %	48,897	-14.46 %	57,163	0.09 %	57,113	2.69 %	55,618
GUNKULM22	Jun 2022	13,184	5.78	5.84	-0.06 -1.03 %	57,214	-6.54 %	61,218	-6.81 %	65,692	27.39 %	51,566	7.52 %	47,959
GUNKULH22	Mar 2022	13,041	5.87	5.96	-0.09 -1.51 %	188,171	-5.85 %	199,860	-4.36 %	208,968	0.48 %	207,963	-0.46 %	208,923
IRPCH22	Mar 2022	12,368	3.58	3.52	0.06 1.70 %	38,045	4.48 %	36,412	-14.18 %	42,429	-7.46 %	45,851	-8.99 %	50,379

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	(+/-)	02-Mar-22	08-Mar-22	07-Mar-22	Change
GUNKULH22	Mar 2022	13,041	188,171	-5.85 %	199,860	-4.36 %	208,968	0.48 %	207,963	-0.46 %	208,923	5.87	5.96	-0.09 -1.5 %
SIRIM22	Jun 2022	28,051	177,971	14.12 %	155,957	4.04 %	149,903	0.00 %	149,901	-0.66 %	150,901	1.14	1.15	-0.01 -0.9 %
JASH22	Mar 2022	5,684	131,110	-4.05 %	136,641	0.26 %	136,289	0.36 %	135,800	1.86 %	133,321	3.45	3.55	-0.1 -2.8 %
BLANDH22	Mar 2022	3,008	130,305	-1.81 %	132,707	-1.26 %	134,407	0.02 %	134,382	0.00 %	134,382	1.00	1.02	-0.02 -2 %
TRUEH22	Mar 2022	5,351	112,180	-1.79 %	114,224	-6.89 %	122,673	-1.18 %	124,142	2.46 %	121,158	4.89	4.86	0.03 0.62 %
JASM22	Jun 2022	17,034	95,563	1.06 %	94,560	3.28 %	91,558	3.39 %	88,558	5.35 %	84,058	3.47	3.50	-0.03 -0.9 %
SUPERM22	Jun 2022	2,022	81,552	-2.37 %	83,531	-1.18 %	84,531	0.00 %	84,531	0.00 %	84,531	0.92	0.96	-0.04 -4.2 %
TRUEM22	Jun 2022	8,898	81,335	1.58 %	80,072	3.77 %	77,160	14.90 %	67,152	0.87 %	66,570	4.94	4.87	0.07 1.44 %
SUPERH22	Mar 2022	8,230	72,075	-10.20 %	80,265	-5.87 %	85,266	-1.16 %	86,266	0.00 %	86,266	0.90	0.96	-0.06 -6.3 %
BLANDM22	Jun 2022	1,140	63,086	1.83 %	61,955	0.16 %	61,854	0.98 %	61,253	0.00 %	61,253	0.99	1.02	-0.03 -2.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.60	1.10	6.29
BLA	39.50	1.75	4.64
HMPRO	16.20	0.50	3.18
BH	171.50	4.50	2.69
CK	19.50	0.50	2.63
GLOBAL	20.70	0.50	2.48
BBL	132.00	3.00	2.33
BDMS	24.50	0.50	2.08
KKP	66.75	1.25	1.91
CHG	3.66	0.06	1.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	4.98	-0.52	-9.45
VNG	7.40	-0.55	-6.92
SAMART	5.40	-0.35	-6.09
HANA	44.25	-2.75	-5.85
THCOM	8.35	-0.40	-4.57
KEX	20.90	-1.00	-4.57
TTW	11.10	-0.50	-4.31
TOA	26.75	-1.00	-3.60
EA	83.00	-3.00	-3.49
JAS	3.42	-0.12	-3.39

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
08/03/2022	133,627	165,599	-31,972	77,369	73,243	4,126	229,260	201,414	27,846	440,256	453,585

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2022	55,927	54,791	1,136	14,029	15,142	-1,113	42,943	42,966	-23	112,899	57,169

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/03/2022	0	0	0	18,355	4,482	13,873	19,738	33,611	-13,873	38,093	117,239