

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Mar-22	08-Mar-22	Change	09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22
S50H22	Mar 2022	989.10	978.40	10.7 1.09 %	367,419	-2.07 %	375,198	-0.52 %	377,160	-7.17 %	406,295	-1.16 %	411,054
S50J22	Apr 2022	987.20	978.40	8.8 0.9 %	159	26.19 %	126	-4.55 %	132	1.54 %	130	-11.56 %	147
S50K22	May 2022	985.50	975.70	9.8 1 %	51	2.00 %	50	38.89 %	36	24.14 %	29	3.57 %	28
S50M22	Jun 2022	984.70	974.00	10.7 1.1 %	51,616	3.97 %	49,646	2.16 %	48,595	1.25 %	47,993	-0.56 %	48,261
S50U22	Sep 2022	980.10	969.70	10.4 1.07 %	19,398	-1.84 %	19,761	-2.22 %	20,210	-5.14 %	21,306	5.15 %	20,263
S50Z22	Dec 2022	979.30	969.80	9.5 0.98 %	9,088	3.23 %	8,804	6.20 %	8,290	4.37 %	7,943	2.70 %	7,734

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Mar-22	08-Mar-22	Change	09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22
GUNKULM22	Jun 2022	11,042	5.85	5.78	0.07 1.21 %	57,241	0.05 %	57,214	-6.54 %	61,218	-6.81 %	65,692	27.39 %	51,566
JASM22	Jun 2022	9,502	3.48	3.47	0.01 0.29 %	97,064	1.57 %	95,563	1.06 %	94,560	3.28 %	91,558	3.39 %	88,558
IRPCZ22	Dec 2022	9,120	3.44	3.43	0.01 0.29 %	19,826	33.72 %	14,826	-18.20 %	18,124	19.89 %	15,117	0.01 %	15,115
TRUEM22	Jun 2022	8,676	4.95	4.94	0.01 0.20 %	77,925	-4.19 %	81,335	1.58 %	80,072	3.77 %	77,160	14.90 %	67,152
TTBH22	Mar 2022	6,027	1.32	1.28	0.04 3.12 %	50,571	-8.32 %	55,162	-25.23 %	73,780	-14.67 %	86,467	-0.25 %	86,686
IRPCM22	Jun 2022	5,092	3.60	3.54	0.06 1.69 %	40,425	5.28 %	38,396	-4.00 %	39,996	-3.67 %	41,520	-1.33 %	42,081
KBANKM22	Jun 2022	4,600	157.26	154.50	2.76 1.79 %	5,250	65.51 %	3,172	6.23 %	2,986	-7.21 %	3,218	-0.95 %	3,249
WHAM22	Jun 2022	4,525	3.32	3.16	0.16 5.06 %	29,334	-7.79 %	31,813	-49.01 %	62,390	-9.73 %	69,113	7.80 %	64,115
TRUEU22	Sep 2022	4,000	4.91	4.87	0.04 0.82 %	36,550	-9.86 %	40,550	-2.41 %	41,550	-1.19 %	42,050	1.20 %	41,550
TTBM22	Jun 2022	3,784	1.29	1.25	0.04 3.20 %	44,656	1.13 %	44,156	-19.49 %	54,845	-14.56 %	64,193	8.29 %	59,280

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	(+/-)	03-Mar-22	09-Mar-22	08-Mar-22	Change
GUNKULH22	Mar 2022	117	188,169	0.00 %	188,171	-5.85 %	199,860	-4.36 %	208,968	0.48 %	207,963	5.97	5.87	0.1 1.7 %
SIRIM22	Jun 2022	2,103	176,073	-1.07 %	177,971	14.12 %	155,957	4.04 %	149,903	0.00 %	149,901	1.19	1.14	0.05 4.39 %
JASH22	Mar 2022	1,626	132,656	1.18 %	131,110	-4.05 %	136,641	0.26 %	136,289	0.36 %	135,800	3.51	3.45	0.06 1.74 %
BLANDH22	Mar 2022	3	130,305	0.00 %	130,305	-1.81 %	132,707	-1.26 %	134,407	0.02 %	134,382	1.02	1.00	0.02 2 %
TRUEH22	Mar 2022	1,193	112,190	0.01 %	112,180	-1.79 %	114,224	-6.89 %	122,673	-1.18 %	124,142	4.93	4.89	0.04 0.82 %
JASM22	Jun 2022	9,502	97,064	1.57 %	95,563	1.06 %	94,560	3.28 %	91,558	3.39 %	88,558	3.48	3.47	0.01 0.29 %
SUPERM22	Jun 2022	2,005	81,555	0.00 %	81,552	-2.37 %	83,531	-1.18 %	84,531	0.00 %	84,531	0.93	0.92	0.01 1.09 %
TRUEM22	Jun 2022	8,676	77,925	-4.19 %	81,335	1.58 %	80,072	3.77 %	77,160	14.90 %	67,152	4.95	4.94	0.01 0.2 %
SUPERH22	Mar 2022	3,000	69,075	-4.16 %	72,075	-10.20 %	80,265	-5.87 %	85,266	-1.16 %	86,266	0.90	0.90	0 0 %
BLANDM22	Jun 2022	1,002	63,088	0.00 %	63,086	1.83 %	61,955	0.16 %	61,854	0.98 %	61,253	1.02	0.99	0.03 3.03 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	17.30	1.50	9.49
COM7	83.75	6.00	7.72
PSL	19.90	1.30	6.99
HANA	46.75	2.50	5.65
GLOBAL	21.80	1.10	5.31
STPI	5.20	0.22	4.42
CKP	5.05	0.21	4.34
GUNKUL	6.05	0.25	4.31
TTA	10.00	0.40	4.17
TKN	7.50	0.30	4.17

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	13.40	-1.10	-7.59
BCP	29.50	-1.50	-4.84
PTTEP	146.00	-6.50	-4.26
TPIPL	1.64	-0.07	-4.09
VNG	7.20	-0.20	-2.70
TU	18.50	-0.50	-2.63
BH	168.00	-3.50	-2.04
PRM	6.10	-0.10	-1.61
GFPT	12.50	-0.10	-0.79
BCH	20.10	-0.10	-0.50

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
09/03/2022	106,558	99,214	7,344	56,812	52,823	3,989	141,721	153,054	-11,333	305,091	447,731

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2022	72,941	73,923	-982	25,909	27,482	-1,573	55,005	52,450	2,555	153,855	57,780

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2022	0	5	-5	16,444	2,846	13,598	15,303	28,896	-13,593	31,747	116,999