

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Mar-22	09-Mar-22	Change	10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22
S50H22	Mar 2022	994.40	989.10	5.3 0.54 %	350,574	-4.58 %	367,419	-2.07 %	375,198	-0.52 %	377,160	-7.17 %	406,295
S50J22	Apr 2022	992.00	987.20	4.8 0.49 %	163	2.52 %	159	26.19 %	126	-4.55 %	132	1.54 %	130
S50K22	May 2022	991.70	985.50	6.2 0.63 %	50	-1.96 %	51	2.00 %	50	38.89 %	36	24.14 %	29
S50M22	Jun 2022	989.00	984.70	4.3 0.44 %	54,028	4.67 %	51,616	3.97 %	49,646	2.16 %	48,595	1.25 %	47,993
S50U22	Sep 2022	984.30	980.10	4.2 0.43 %	19,524	0.65 %	19,398	-1.84 %	19,761	-2.22 %	20,210	-5.14 %	21,306
S50Z22	Dec 2022	984.00	979.30	4.7 0.48 %	9,105	0.19 %	9,088	3.23 %	8,804	6.20 %	8,290	4.37 %	7,943

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Mar-22	09-Mar-22	Change	10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22
SUPERM22	Jun 2022	10,001	0.93	0.93	0.00 0.00 %	91,554	12.26 %	81,555	0.00 %	81,552	-2.37 %	83,531	-1.18 %	84,531
IRPCH22	Mar 2022	8,094	3.64	3.59	0.05 1.39 %	33,279	-12.17 %	37,891	-0.40 %	38,045	4.48 %	36,412	-14.18 %	42,429
JASM22	Jun 2022	8,024	3.46	3.48	-0.02 -0.57 %	105,076	8.25 %	97,064	1.57 %	95,563	1.06 %	94,560	3.28 %	91,558
SIRIM22	Jun 2022	7,071	1.18	1.19	-0.01 -0.84 %	171,142	-2.80 %	176,073	-1.07 %	177,971	14.12 %	155,957	4.04 %	149,903
TTBZ22	Dec 2022	6,900	1.28	1.30	-0.02 -1.54 %	28,951	31.29 %	22,051	15.75 %	19,051	-29.57 %	27,050	367.90 %	4,050
COM7M22X	Jun 2022	6,093	80.15	80.00	0.15 0.19 %	1,904	-40.98 %	3,226	17.82 %	2,738	22.95 %	2,227	80.18 %	1,236
WHAM22	Jun 2022	5,543	3.30	3.32	-0.02 -0.60 %	29,874	1.84 %	29,334	-7.79 %	31,813	-49.01 %	62,390	-9.73 %	69,113
BCHU22	Sep 2022	4,950	19.56	19.57	-0.01 -0.05 %	6,878	256.74 %	1,928	0.00 %	1,928	0.00 %	1,928	-9.40 %	2,128
IRPCM22	Jun 2022	4,758	3.64	3.60	0.04 1.11 %	36,956	-8.58 %	40,425	5.28 %	38,396	-4.00 %	39,996	-3.67 %	41,520
TRUEM22	Jun 2022	4,663	4.93	4.95	-0.02 -0.40 %	79,543	2.08 %	77,925	-4.19 %	81,335	1.58 %	80,072	3.77 %	77,160

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22	(+/-)	07-Mar-22	(+/-)	04-Mar-22	10-Mar-22	09-Mar-22	Change
GUNKULH22	Mar 2022	58	188,173	0.00 %	188,169	0.00 %	188,171	-5.85 %	199,860	-4.36 %	208,968	6.03	5.97	0.06 1.01 %
SIRIM22	Jun 2022	7,071	171,142	-2.80 %	176,073	-1.07 %	177,971	14.12 %	155,957	4.04 %	149,903	1.18	1.19	-0.01 -0.8 %
JASH22	Mar 2022	1,627	131,208	-1.09 %	132,656	1.18 %	131,110	-4.05 %	136,641	0.26 %	136,289	3.46	3.51	-0.05 -1.4 %
BLANDH22	Mar 2022	16	130,306	0.00 %	130,305	0.00 %	130,305	-1.81 %	132,707	-1.26 %	134,407	1.03	1.02	0.01 0.98 %
TRUEH22	Mar 2022	2,662	111,810	-0.34 %	112,190	0.01 %	112,180	-1.79 %	114,224	-6.89 %	122,673	4.89	4.93	-0.04 -0.8 %
JASM22	Jun 2022	8,024	105,076	8.25 %	97,064	1.57 %	95,563	1.06 %	94,560	3.28 %	91,558	3.46	3.48	-0.02 -0.6 %
SUPERM22	Jun 2022	10,001	91,554	12.26 %	81,555	0.00 %	81,552	-2.37 %	83,531	-1.18 %	84,531	0.93	0.93	0 0 %
TRUEM22	Jun 2022	4,663	79,543	2.08 %	77,925	-4.19 %	81,335	1.58 %	80,072	3.77 %	77,160	4.93	4.95	-0.02 -0.4 %
SUPERH22	Mar 2022	2,000	68,075	-1.45 %	69,075	-4.16 %	72,075	-10.20 %	80,265	-5.87 %	85,266	0.90	0.90	0 0 %
BLANDM22	Jun 2022	501	62,589	-0.79 %	63,088	0.00 %	63,086	1.83 %	61,955	0.16 %	61,854	1.05	1.02	0.03 2.94 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.00	0.45	5.96
SPRC	9.00	0.50	5.88
TKN	7.90	0.40	5.33
BLA	41.50	2.00	5.06
TOP	52.75	2.50	4.98
THG	61.50	2.75	4.68
VNG	7.45	0.25	3.47
EPG	9.45	0.30	3.28
CK	20.70	0.60	2.99
TOA	28.00	0.75	2.75

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	12.60	-0.80	-5.97
BANPU	11.30	-0.40	-3.42
ORI	11.30	-0.40	-3.42
TASCO	16.80	-0.50	-2.89
JAS	3.42	-0.10	-2.84
PSL	19.50	-0.40	-2.01
GFPT	12.30	-0.20	-1.60
KBANK	157.00	-2.50	-1.57
KKP	66.25	-1.00	-1.49
GLOBAL	21.50	-0.30	-1.38

## 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
10/03/2022	102,502	71,641	30,861	43,037	42,019	1,018	103,962	135,841	-31,879	249,501	433,444

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2022	56,271	65,047	-8,776	14,525	16,756	-2,231	48,408	37,401	11,007	119,204	58,202

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2022	0	5	-5	7,861	9,635	-1,774	20,138	18,359	1,779	27,999	116,266