

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Mar-22	11-Mar-22	Change	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22
S50H22	Mar 2022	1,007.00	1,002.70	4.3 0.43 %	337,864	-1.51 %	343,047	-2.15 %	350,574	-4.58 %	367,419	-2.07 %	375,198
S50J22	Apr 2022	1,003.00	999.70	3.3 0.33 %	166	-2.92 %	171	4.91 %	163	2.52 %	159	26.19 %	126
S50K22	May 2022	1,002.00	998.50	3.5 0.35 %	57	0.00 %	57	14.00 %	50	-1.96 %	51	2.00 %	50
S50M22	Jun 2022	1,000.10	996.10	4 0.4 %	60,488	4.57 %	57,847	7.07 %	54,028	4.67 %	51,616	3.97 %	49,646
S50U22	Sep 2022	994.80	991.50	3.3 0.33 %	20,421	1.66 %	20,087	2.88 %	19,524	0.65 %	19,398	-1.84 %	19,761
S50Z22	Dec 2022	994.60	991.20	3.4 0.34 %	9,738	0.76 %	9,665	6.15 %	9,105	0.19 %	9,088	3.23 %	8,804

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Mar-22	11-Mar-22	Change	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22
TTBM22	Jun 2022	13,118	1.31	1.28	0.03 2.34 %	47,664	-14.35 %	55,652	20.73 %	46,098	3.23 %	44,656	1.13 %	44,156
JASM22	Jun 2022	11,550	3.60	3.51	0.09 2.56 %	106,103	-0.44 %	106,577	1.43 %	105,076	8.25 %	97,064	1.57 %	95,563
SIRIM22	Jun 2022	6,030	1.20	1.21	-0.01 -0.83 %	159,401	-3.63 %	165,400	-3.36 %	171,142	-2.80 %	176,073	-1.07 %	177,971
TTBH22	Mar 2022	3,155	1.34	1.31	0.03 2.29 %	45,388	-4.80 %	47,677	-0.18 %	47,763	-5.55 %	50,571	-8.32 %	55,162
BCHZ22	Dec 2022	2,689	20.06	19.73	0.33 1.67 %	19,405	-12.17 %	22,094	2.79 %	21,494	0.00 %	21,494	12.58 %	19,093
BANPUU22	Sep 2022	2,349	10.84	11.38	-0.54 -4.75 %	26,154	-4.15 %	27,285	-0.73 %	27,485	3.55 %	26,543	0.40 %	26,437
BCHU22	Sep 2022	2,200	20.33	20.00	0.33 1.65 %	6,778	0.00 %	6,778	-1.45 %	6,878	256.74 %	1,928	0.00 %	1,928
JASH22	Mar 2022	2,192	3.56	3.46	0.10 2.89 %	133,211	1.47 %	131,279	0.05 %	131,208	-1.09 %	132,656	1.18 %	131,110
TRUEM22	Jun 2022	2,023	4.96	4.97	-0.01 -0.20 %	84,266	1.22 %	83,249	4.66 %	79,543	2.08 %	77,925	-4.19 %	81,335
PRMM22	Jun 2022	2,001	6.44	6.24	0.20 3.21 %	15,185	7.05 %	14,185	0.06 %	14,177	0.14 %	14,157	3.81 %	13,637

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22	(+/-)	08-Mar-22	14-Mar-22	11-Mar-22	Change
GUNKULH22	Mar 2022	1,565	187,134	-0.56 %	188,183	0.01 %	188,173	0.00 %	188,169	0.00 %	188,171	6.00	5.95	0.05 0.84 %
SIRIM22	Jun 2022	6,030	159,401	-3.63 %	165,400	-3.36 %	171,142	-2.80 %	176,073	-1.07 %	177,971	1.20	1.21	-0.01 -0.8 %
JASH22	Mar 2022	2,192	133,211	1.47 %	131,279	0.05 %	131,208	-1.09 %	132,656	1.18 %	131,110	3.56	3.46	0.1 2.89 %
BLANDH22	Mar 2022	1,004	129,763	-0.39 %	130,267	-0.03 %	130,306	0.00 %	130,305	0.00 %	130,305	1.02	1.01	0.01 0.99 %
TRUEH22	Mar 2022	1,056	111,209	-0.92 %	112,245	0.39 %	111,810	-0.34 %	112,190	0.01 %	112,180	4.93	4.93	0 0 %
JASM22	Jun 2022	11,550	106,103	-0.44 %	106,577	1.43 %	105,076	8.25 %	97,064	1.57 %	95,563	3.60	3.51	0.09 2.56 %
SUPERM22	Jun 2022	19	90,583	0.02 %	90,564	-1.08 %	91,554	12.26 %	81,555	0.00 %	81,552	0.92	0.92	0 0 %
TRUEM22	Jun 2022	2,023	84,266	1.22 %	83,249	4.66 %	79,543	2.08 %	77,925	-4.19 %	81,335	4.96	4.97	-0.01 -0.2 %
SUPERH22	Mar 2022	0	68,075	0.00 %	68,075	0.00 %	68,075	-1.45 %	69,075	-4.16 %	72,075	0.90	0.90	0 0 %
BLANDM22	Jun 2022	504	63,093	0.81 %	62,589	0.00 %	62,589	-0.79 %	63,088	0.00 %	63,086	1.01	1.02	-0.01 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.80	0.50	4.07
JAS	3.54	0.12	3.51
KBANK	162.00	5.00	3.18
SCB	119.00	3.50	3.03
STGT	25.25	0.65	2.64
BGRIM	33.50	0.75	2.29
BBL	136.50	3.00	2.25
PTG	13.70	0.30	2.24
TU	18.90	0.40	2.16
AEONTS	203.00	4.00	2.01

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	40.75	-1.50	-3.55
GLOBAL	21.30	-0.60	-2.74
BANPU	11.20	-0.30	-2.61
SGP	12.60	-0.30	-2.33
MEGA	42.75	-0.75	-1.72
TTA	11.50	-0.20	-1.71
SPRC	8.95	-0.15	-1.65
PSL	19.80	-0.30	-1.49
EGCO	170.00	-2.50	-1.45
AMATA	20.80	-0.30	-1.42

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
14/03/2022	65,564	55,623	9,941	29,702	30,573	-871	87,526	96,596	-9,070	182,792	428,734

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2022	43,771	46,061	-2,290	11,415	10,561	854	32,394	30,958	1,436	87,580	55,037

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/03/2022	0	0	0	8,743	6,911	1,832	17,092	18,924	-1,832	25,835	116,565