

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Mar-22	14-Mar-22	Change	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22
S50H22	Mar 2022	995.40	1,007.00	-11.6 -1.15 %	322,121	-4.66 %	337,864	-1.51 %	343,047	-2.15 %	350,574	-4.58 %	367,419
S50J22	Apr 2022	992.40	1,003.00	-10.6 -1.06 %	161	-3.01 %	166	-2.92 %	171	4.91 %	163	2.52 %	159
S50K22	May 2022	991.90	1,002.00	-10.1 -1.01 %	56	-1.75 %	57	0.00 %	57	14.00 %	50	-1.96 %	51
S50M22	Jun 2022	989.10	1,000.10	-11 -1.1 %	60,771	0.47 %	60,488	4.57 %	57,847	7.07 %	54,028	4.67 %	51,616
S50U22	Sep 2022	984.10	994.80	-10.7 -1.08 %	20,117	-1.49 %	20,421	1.66 %	20,087	2.88 %	19,524	0.65 %	19,398
S50Z22	Dec 2022	984.10	994.60	-10.5 -1.06 %	9,672	-0.68 %	9,738	0.76 %	9,665	6.15 %	9,105	0.19 %	9,088

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Mar-22	14-Mar-22	Change	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22
TRUEH22	Mar 2022	49,474	4.85	4.93	-0.08 -1.62 %	77,009	-30.75 %	111,209	-0.92 %	112,245	0.39 %	111,810	-0.34 %	112,190
TRUEU22	Sep 2022	25,500	4.83	4.91	-0.08 -1.63 %	11,050	-69.77 %	36,550	0.00 %	36,550	0.00 %	36,550	0.00 %	36,550
TRUEM22	Jun 2022	22,229	4.86	4.96	-0.10 -2.02 %	96,450	14.46 %	84,266	1.22 %	83,249	4.66 %	79,543	2.08 %	77,925
SUPERM22	Jun 2022	17,060	0.90	0.92	-0.02 -2.17 %	77,640	-14.29 %	90,583	0.02 %	90,564	-1.08 %	91,554	12.26 %	81,555
TTBM22	Jun 2022	13,650	1.29	1.31	-0.02 -1.53 %	61,217	28.43 %	47,664	-14.35 %	55,652	20.73 %	46,098	3.23 %	44,656
SIRIM22	Jun 2022	8,066	1.19	1.20	-0.01 -0.83 %	155,400	-2.51 %	159,401	-3.63 %	165,400	-3.36 %	171,142	-2.80 %	176,073
TTAM22	Jun 2022	7,697	10.19	11.50	-1.31 11.39 %	9,367	-17.52 %	11,357	17.54 %	9,662	24.03 %	7,790	-9.98 %	8,654
JASM22	Jun 2022	7,518	3.44	3.60	-0.16 -4.44 %	113,107	6.60 %	106,103	-0.44 %	106,577	1.43 %	105,076	8.25 %	97,064
GUNKULM22	Jun 2022	6,619	5.71	5.93	-0.22 -3.71 %	65,428	5.71 %	61,894	1.70 %	60,862	4.49 %	58,244	1.75 %	57,241
BANPUM22X	Jun 2022	6,137	10.56	11.02	-0.46 -4.17 %	19,037	-5.62 %	20,170	4.71 %	19,262	3.98 %	18,525	5.50 %	17,559

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	(+/-)	09-Mar-22	15-Mar-22	14-Mar-22	Change
GUNKULH22	Mar 2022	180	187,129	0.00 %	187,134	-0.56 %	188,183	0.01 %	188,173	0.00 %	188,169	5.87	6.00	-0.1 -2.2 %
SIRIM22	Jun 2022	8,066	155,400	-2.51 %	159,401	-3.63 %	165,400	-3.36 %	171,142	-2.80 %	176,073	1.19	1.20	-0.01 -0.8 %
JASH22	Mar 2022	135	133,281	0.05 %	133,211	1.47 %	131,279	0.05 %	131,208	-1.09 %	132,656	3.44	3.56	-0.1 -3.4 %
BLANDH22	Mar 2022	350	129,443	-0.25 %	129,763	-0.39 %	130,267	-0.03 %	130,306	0.00 %	130,305	1.00	1.02	-0.02 -2 %
JASM22	Jun 2022	7,518	113,107	6.60 %	106,103	-0.44 %	106,577	1.43 %	105,076	8.25 %	97,064	3.44	3.60	-0.2 -4.4 %
TRUEM22	Jun 2022	22,229	96,450	14.46 %	84,266	1.22 %	83,249	4.66 %	79,543	2.08 %	77,925	4.86	4.96	-0.1 -2.0 %
SUPERM22	Jun 2022	17,060	77,640	-14.29 %	90,583	0.02 %	90,564	-1.08 %	91,554	12.26 %	81,555	0.90	0.92	-0.02 -2.2 %
TRUEH22	Mar 2022	49,474	77,009	-30.75 %	111,209	-0.92 %	112,245	0.39 %	111,810	-0.34 %	112,190	4.85	4.93	-0.08 -1.6 %
SUPERH22	Mar 2022	4	68,077	0.00 %	68,075	0.00 %	68,075	0.00 %	68,075	-1.45 %	69,075	0.88	0.90	-0.02 -2.2 %
GUNKULM22	Jun 2022	6,619	65,428	5.71 %	61,894	1.70 %	60,862	4.49 %	58,244	1.75 %	57,241	5.71	5.93	-0.2 -3.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	27.00	1.00	3.85
BDMS	26.00	0.50	1.96
ICHI	10.80	0.20	1.89
TOA	28.00	0.50	1.82
QH	2.26	0.04	1.80
EPG	9.55	0.15	1.60
MAJOR	19.60	0.20	1.03
AP	10.30	0.10	0.98
GLOBAL	21.50	0.20	0.94
TISCO	98.50	0.75	0.77

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	10.20	-1.30	-11.30
PSL	17.60	-2.20	-11.11
GFPT	12.20	-0.60	-4.69
SIRI	1.19	-0.05	-4.03
TOP	51.25	-2.00	-3.76
TKN	7.80	-0.30	-3.70
BANPU	10.80	-0.40	-3.57
JAS	3.42	-0.12	-3.39
BCP	29.00	-1.00	-3.33
PRM	6.20	-0.20	-3.13

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
15/03/2022	67,035	71,316	-4,281	41,220	36,195	5,025	107,702	108,446	-744	215,957	412,898

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2022	28,956	33,222	-4,266	6,703	9,847	-3,144	27,946	20,536	7,410	63,605	54,512

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/03/2022	0	0	0	7,180	4,038	3,142	14,963	18,105	-3,142	22,143	119,726