

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		16-Mar-22	15-Mar-22	Change		16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	
S50H22	Mar 2022	1,009.30	995.40	13.9	1.4 %	320,172	-0.61 %	322,121	-4.66 %	337,864	-1.51 %	343,047	-2.15 %	350,574	
S50J22	Apr 2022	1,007.00	992.40	14.6	1.47 %	162	0.62 %	161	-3.01 %	166	-2.92 %	171	4.91 %	163	
S50K22	May 2022	1,005.60	991.90	13.7	1.38 %	59	5.36 %	56	-1.75 %	57	0.00 %	57	14.00 %	50	
S50M22	Jun 2022	1,003.60	989.10	14.5	1.47 %	66,014	8.63 %	60,771	0.47 %	60,488	4.57 %	57,847	7.07 %	54,028	
S50U22	Sep 2022	997.80	984.10	13.7	1.39 %	19,977	-0.70 %	20,117	-1.49 %	20,421	1.66 %	20,087	2.88 %	19,524	
S50Z22	Dec 2022	997.80	984.10	13.7	1.39 %	9,430	-2.50 %	9,672	-0.68 %	9,738	0.76 %	9,665	6.15 %	9,105	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			16-Mar-22	15-Mar-22	Change	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	
IRPCM22	Jun 2022	22,155	3.62	3.63	-0.01 -0.28 %	26,647	-28.05 %	37,038	4.32 %	35,504	0.13 %	35,458	-4.05 %	36,956	
TRUEM22	Jun 2022	17,512	4.94	4.86	0.08 1.65 %	104,957	8.82 %	96,450	14.46 %	84,266	1.22 %	83,249	4.66 %	79,543	
JASM22	Jun 2022	5,041	3.45	3.44	0.01 0.29 %	117,634	4.00 %	113,107	6.60 %	106,103	-0.44 %	106,577	1.43 %	105,076	
TTBH22	Mar 2022	4,880	1.35	1.31	0.04 3.05 %	46,305	0.73 %	45,969	1.28 %	45,388	-4.80 %	47,677	-0.18 %	47,763	
ICHIM22	Jun 2022	4,619	10.84	10.60	0.24 2.26 %	13,469	28.79 %	10,458	0.72 %	10,383	-0.91 %	10,478	0.20 %	10,457	
KTBM22	Jun 2022	4,561	13.42	13.16	0.26 1.98 %	17,603	2.76 %	17,131	3.76 %	16,511	-0.42 %	16,580	-0.14 %	16,604	
TTBM22	Jun 2022	3,359	1.32	1.29	0.03 2.33 %	63,278	3.37 %	61,217	28.43 %	47,664	-14.35 %	55,652	20.73 %	46,098	
TTAM22	Jun 2022	3,263	10.00	10.19	-0.19 -1.86 %	10,419	11.23 %	9,367	-17.52 %	11,357	17.54 %	9,662	24.03 %	7,790	
KCEM22	Jun 2022	3,176	62.01	57.11	4.90 8.58 %	3,781	58.40 %	2,387	2.05 %	2,339	3.27 %	2,265	4.14 %	2,175	
SPRCM22	Jun 2022	3,010	9.25	8.91	0.34 3.82 %	2,607	-27.72 %	3,607	16.09 %	3,107	47.46 %	2,107	-19.18 %	2,607	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	(+/-)	10-Mar-22	16-Mar-22	15-Mar-22	Change	
GUNKULH22	Mar 2022	11	187,130	0.00 %	187,129	0.00 %	187,134	-0.56 %	188,183	0.01 %	188,173	6.08	5.87	0.2 3.58 %	
SIRIM22	Jun 2022	1,050	156,385	0.63 %	155,400	-2.51 %	159,401	-3.63 %	165,400	-3.36 %	171,142	1.20	1.19	0.01 0.84 %	
JASH22	Mar 2022	31	133,279	0.00 %	133,281	0.05 %	133,211	1.47 %	131,279	0.05 %	131,208	3.44	3.44	0 0 %	
BLANDH22	Mar 2022	63	129,380	-0.05 %	129,443	-0.25 %	129,763	-0.39 %	130,267	-0.03 %	130,306	1.01	1.00	0.01 1 %	
JASM22	Jun 2022	5,041	117,634	4.00 %	113,107	6.60 %	106,103	-0.44 %	106,577	1.43 %	105,076	3.45	3.44	0.01 0.29 %	
TRUEM22	Jun 2022	17,512	104,957	8.82 %	96,450	14.46 %	84,266	1.22 %	83,249	4.66 %	79,543	4.94	4.86	0.08 1.65 %	
SUPERM22	Jun 2022	200	77,840	0.26 %	77,640	-14.29 %	90,583	0.02 %	90,564	-1.08 %	91,554	0.91	0.90	0.01 1.11 %	
TRUEH22	Mar 2022	2,870	75,206	-2.34 %	77,009	-30.75 %	111,209	-0.92 %	112,245	0.39 %	111,810	4.90	4.85	0.05 1.03 %	
SUPERH22	Mar 2022	68	68,144	0.10 %	68,077	0.00 %	68,075	0.00 %	68,075	0.00 %	68,075	0.91	0.88	0.03 3.41 %	
GUNKULM22	Jun 2022	2,016	65,927	0.76 %	65,428	5.71 %	61,894	1.70 %	60,862	4.49 %	58,244	5.97	5.71	0.3 4.55 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	63.00	5.50	9.57
THG	66.75	5.25	8.54
HANA	47.50	3.00	6.74
DELTA	334.00	19.00	6.03
COM7	42.25	1.75	4.32
SPRC	9.30	0.35	3.91
ICHI	11.20	0.40	3.70
SAWAD	56.50	2.00	3.67
BJC	35.75	1.25	3.62
RS	17.40	0.60	3.57

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	25.25	-0.75	-2.88
PRM	6.10	-0.10	-1.61
TTA	10.10	-0.10	-0.98
TASCO	16.90	-0.10	-0.59
IRPC	3.60	-0.02	-0.55
DTAC	46.50	-0.25	-0.53
BH	165.50	-0.50	-0.30
BCH	21.00	0.00	0.00
TTW	11.20	0.00	0.00
BLAND	1.01	0.00	0.00
TOP	51.25	0.00	0.00
OR	25.25	0.00	0.00
BEC	17.30	0.00	0.00
AEONTS	202.00	0.00	0.00
MBK	12.00	0.00	0.00
JAS	3.42	0.00	0.00
TTCL	4.80	0.00	0.00

## 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
16/03/2022	64,265	66,808	-2,543	37,266	40,345	-3,079	112,520	106,898	5,622	214,051	415,814

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2022	30,588	32,170	-1,582	10,016	10,291	-275	26,165	24,308	1,857	66,769	54,967

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2022	0	0	0	4,254	2,640	1,614	17,456	19,070	-1,614	21,710	118,637