

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Mar-22	16-Mar-22	Change	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22
S50H22	Mar 2022	1,018.10	1,009.30	8.8 0.87 %	325,158	1.56 %	320,172	-0.61 %	322,121	-4.66 %	337,864	-1.51 %	343,047
S50J22	Apr 2022	1,017.00	1,007.00	10 0.99 %	173	6.79 %	162	0.62 %	161	-3.01 %	166	-2.92 %	171
S50K22	May 2022	1,016.50	1,005.60	10.9 1.08 %	61	3.39 %	59	5.36 %	56	-1.75 %	57	0.00 %	57
S50M22	Jun 2022	1,012.00	1,003.60	8.4 0.84 %	72,768	10.23 %	66,014	8.63 %	60,771	0.47 %	60,488	4.57 %	57,847
S50U22	Sep 2022	1,006.10	997.80	8.3 0.83 %	19,240	-3.69 %	19,977	-0.70 %	20,117	-1.49 %	20,421	1.66 %	20,087
S50Z22	Dec 2022	1,005.70	997.80	7.9 0.79 %	9,892	4.90 %	9,430	-2.50 %	9,672	-0.68 %	9,738	0.76 %	9,665

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Mar-22	16-Mar-22	Change	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22
TRUEM22	Jun 2022	19,658	4.96	4.94	0.02 0.40 %	103,572	-1.32 %	104,957	8.82 %	96,450	14.46 %	84,266	1.22 %	83,249
KTCH22	Mar 2022	17,534	63.49	63.50	-0.01 -0.02 %	39,111	-15.23 %	46,138	0.06 %	46,109	0.02 %	46,102	0.02 %	46,093
TTBM22	Jun 2022	10,656	1.30	1.32	-0.02 -1.52 %	68,861	8.82 %	63,278	3.37 %	61,217	28.43 %	47,664	-14.35 %	55,652
JASM22	Jun 2022	6,022	3.51	3.45	0.06 1.74 %	120,149	2.14 %	117,634	4.00 %	113,107	6.60 %	106,103	-0.44 %	106,577
PLANBH22X	Mar 2022	6,000	8.10	7.90	0.20 2.53 %	18,209	-24.78 %	24,209	0.00 %	24,209	0.00 %	24,209	0.00 %	24,209
TTBZ22	Dec 2022	5,001	1.36	1.33	0.03 2.26 %	21,454	-18.90 %	26,453	0.00 %	26,453	0.01 %	26,451	-1.86 %	26,951
OSPM22	Jun 2022	4,368	36.00	35.80	0.20 0.56 %	28,136	-5.82 %	29,875	-1.95 %	30,470	0.35 %	30,363	-0.32 %	30,461
GUNKULM22	Jun 2022	4,166	5.97	5.97	0.00 0.00 %	69,589	5.55 %	65,927	0.76 %	65,428	5.71 %	61,894	1.70 %	60,862
OSPH22	Mar 2022	3,821	36.47	36.20	0.27 0.75 %	6,019	-38.20 %	9,740	-16.32 %	11,640	-1.63 %	11,833	0.85 %	11,733
AAVH22X	Mar 2022	3,590	2.54	2.48	0.06 2.42 %	2,312	-59.79 %	5,750	-0.07 %	5,754	-0.02 %	5,755	-0.07 %	5,759

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	(+/-)	11-Mar-22	17-Mar-22	16-Mar-22	Change
GUNKULH22	Mar 2022	2,050	185,158	-1.05 %	187,130	0.00 %	187,129	0.00 %	187,134	-0.56 %	188,183	6.03	6.08	-0.05 -0.8 %
SIRIM22	Jun 2022	20	156,367	-0.01 %	156,385	0.63 %	155,400	-2.51 %	159,401	-3.63 %	165,400	1.19	1.20	-0.01 -0.8 %
JASH22	Mar 2022	588	132,794	-0.36 %	133,279	0.00 %	133,281	0.05 %	133,211	1.47 %	131,279	3.52	3.44	0.08 2.33 %
BLANDH22	Mar 2022	755	128,801	-0.45 %	129,380	-0.05 %	129,443	-0.25 %	129,763	-0.39 %	130,267	1.04	1.01	0.03 2.97 %
JASM22	Jun 2022	6,022	120,149	2.14 %	117,634	4.00 %	113,107	6.60 %	106,103	-0.44 %	106,577	3.51	3.45	0.06 1.74 %
TRUEM22	Jun 2022	19,658	103,572	-1.32 %	104,957	8.82 %	96,450	14.46 %	84,266	1.22 %	83,249	4.96	4.94	0.02 0.4 %
SUPERM22	Jun 2022	97	77,937	0.12 %	77,840	0.26 %	77,640	-14.29 %	90,583	0.02 %	90,564	0.91	0.91	0 0 %
TRUEH22	Mar 2022	2,100	73,206	-2.66 %	75,206	-2.34 %	77,009	-30.75 %	111,209	-0.92 %	112,245	4.93	4.90	0.03 0.61 %
GUNKULM22	Jun 2022	4,166	69,589	5.55 %	65,927	0.76 %	65,428	5.71 %	61,894	1.70 %	60,862	5.97	5.97	0 0 %
TTBM22	Jun 2022	10,656	68,861	8.82 %	63,278	3.37 %	61,217	28.43 %	47,664	-14.35 %	55,652	1.30	1.32	-0.02 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	357.00	23.00	6.89
IVL	46.25	2.00	4.52
EA	89.25	3.75	4.39
HANA	49.50	2.00	4.21
AAV	2.58	0.10	4.03
BGRIM	35.50	1.25	3.65
GPSC	72.25	2.50	3.58
DTAC	48.00	1.50	3.23
SAWAD	58.25	1.75	3.10
PLANB	8.10	0.20	2.53

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	143.50	-3.50	-2.38
RS	17.20	-0.20	-1.15
RATCH	44.50	-0.50	-1.11
CK	20.50	-0.20	-0.97
VGI	5.30	-0.05	-0.93
QH	2.26	-0.02	-0.88
BCPG	11.90	-0.10	-0.83
GFPT	12.20	-0.10	-0.81
TQM	41.75	-0.25	-0.60
SPRC	9.25	-0.05	-0.54

## 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
17/03/2022	85,716	60,706	25,010	46,085	45,560	525	87,991	113,526	-25,535	219,792	427,292

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2022	34,056	34,631	-575	11,421	9,205	2,216	26,198	27,839	-1,641	71,675	52,752

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2022	0	0	0	12,194	25,144	-12,950	37,294	24,344	12,950	49,488	115,665