

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Mar-22	17-Mar-22	Change	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22
S50H22	Mar 2022	1,015.80	1,018.10	-2.3 -0.23 %	321,824	-1.03 %	325,158	1.56 %	320,172	-0.61 %	322,121	-4.66 %	337,864
S50J22	Apr 2022	1,013.50	1,017.00	-3.5 -0.34 %	173	0.00 %	173	6.79 %	162	0.62 %	161	-3.01 %	166
S50K22	May 2022	1,013.50	1,016.50	-3 -0.3 %	58	-4.92 %	61	3.39 %	59	5.36 %	56	-1.75 %	57
S50M22	Jun 2022	1,009.80	1,012.00	-2.2 -0.22 %	75,134	3.25 %	72,768	10.23 %	66,014	8.63 %	60,771	0.47 %	60,488
S50U22	Sep 2022	1,004.20	1,006.10	-1.9 -0.19 %	18,209	-5.36 %	19,240	-3.69 %	19,977	-0.70 %	20,117	-1.49 %	20,421
S50Z22	Dec 2022	1,004.00	1,005.70	-1.7 -0.17 %	9,993	1.02 %	9,892	4.90 %	9,430	-2.50 %	9,672	-0.68 %	9,738

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Mar-22	17-Mar-22	Change	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22
SIRIM22	Jun 2022	20,171	1.22	1.19	0.03 2.52 %	136,275	-12.85 %	156,367	-0.01 %	156,385	0.63 %	155,400	-2.51 %	159,401
JASM22	Jun 2022	13,613	3.48	3.51	-0.03 -0.85 %	132,262	10.08 %	120,149	2.14 %	117,634	4.00 %	113,107	6.60 %	106,103
TRUEM22	Jun 2022	7,397	4.93	4.96	-0.03 -0.60 %	110,919	7.09 %	103,572	-1.32 %	104,957	8.82 %	96,450	14.46 %	84,266
CPFH22	Mar 2022	6,532	24.48	24.50	-0.02 -0.08 %	16,605	-6.83 %	17,822	-3.81 %	18,527	3.03 %	17,982	-5.14 %	18,956
GUNKULM22	Jun 2022	6,006	5.93	5.97	-0.04 -0.67 %	74,595	7.19 %	69,589	5.55 %	65,927	0.76 %	65,428	5.71 %	61,894
BANPUH22X	Mar 2022	5,429	11.12	11.07	0.05 0.45 %	19,143	-16.21 %	22,846	-2.01 %	23,315	-0.15 %	23,349	-2.81 %	24,023
BANPUM22X	Jun 2022	5,372	10.85	10.80	0.05 0.46 %	22,599	8.96 %	20,741	4.77 %	19,797	3.99 %	19,037	-5.62 %	20,170
JASH22	Mar 2022	4,645	3.48	3.52	-0.04 -1.14 %	132,168	-0.47 %	132,794	-0.36 %	133,279	0.00 %	133,281	0.05 %	133,211
CPFM22	Jun 2022	4,285	24.34	24.50	-0.16 -0.65 %	46,288	4.48 %	44,305	1.18 %	43,789	-0.21 %	43,883	1.39 %	43,280
IRPCM22	Jun 2022	4,235	3.61	3.65	-0.04 -1.10 %	29,324	2.06 %	28,733	7.83 %	26,647	-28.05 %	37,038	4.32 %	35,504

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	(+/-)	14-Mar-22	18-Mar-22	17-Mar-22	Change
GUNKULH22	Mar 2022	1,040	185,154	0.00 %	185,158	-1.05 %	187,130	0.00 %	187,129	0.00 %	187,134	6.03	6.03	0 0 %
SIRIM22	Jun 2022	20,171	136,275	-12.85 %	156,367	-0.01 %	156,385	0.63 %	155,400	-2.51 %	159,401	1.22	1.19	0.03 2.52 %
JASM22	Jun 2022	13,613	132,262	10.08 %	120,149	2.14 %	117,634	4.00 %	113,107	6.60 %	106,103	3.48	3.51	-0.03 -0.9 %
JASH22	Mar 2022	4,645	132,168	-0.47 %	132,794	-0.36 %	133,279	0.00 %	133,281	0.05 %	133,211	3.48	3.52	-0.04 -1.1 %
BLANDH22	Mar 2022	289	128,888	0.07 %	128,801	-0.45 %	129,380	-0.05 %	129,443	-0.25 %	129,763	1.04	1.04	0 0 %
TRUEM22	Jun 2022	7,397	110,919	7.09 %	103,572	-1.32 %	104,957	8.82 %	96,450	14.46 %	84,266	4.93	4.96	-0.03 -0.6 %
SUPERM22	Jun 2022	44	77,981	0.06 %	77,937	0.12 %	77,840	0.26 %	77,640	-14.29 %	90,583	0.91	0.91	0 0 %
GUNKULM22	Jun 2022	6,006	74,595	7.19 %	69,589	5.55 %	65,927	0.76 %	65,428	5.71 %	61,894	5.93	5.97	-0.04 -0.7 %
TRUEH22	Mar 2022	107	73,206	0.00 %	73,206	-2.66 %	75,206	-2.34 %	77,009	-30.75 %	111,209	4.90	4.93	-0.03 -0.6 %
TTBM22	Jun 2022	2,029	70,858	2.90 %	68,861	8.82 %	63,278	3.37 %	61,217	28.43 %	47,664	1.31	1.30	0.01 0.77 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	76.50	9.00	13.33
CENDEL	39.75	2.25	6.00
BA	10.10	0.50	5.21
ESSO	7.90	0.25	3.27
STGT	26.25	0.75	2.94
MEGA	45.00	1.25	2.86
LH	9.55	0.25	2.69
CHG	3.88	0.10	2.65
ERW	3.20	0.08	2.56
SIRI	1.23	0.03	2.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	15.70	-0.70	-4.27
VGI	5.10	-0.20	-3.77
STA	27.25	-0.75	-2.68
DELTA	349.00	-8.00	-2.24
TQM	41.00	-0.75	-1.80
TASCO	16.80	-0.30	-1.75
RS	16.90	-0.30	-1.74
BCP	29.00	-0.50	-1.69
BEM	8.75	-0.15	-1.69
SCB	118.50	-2.00	-1.66

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
18/03/2022	61,750	61,747	3	27,649	29,571	-1,922	72,966	71,047	1,919	162,365	425,391

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2022	22,990	24,219	-1,229	8,315	8,599	-284	19,562	18,049	1,513	50,867	52,780

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2022	0	0	0	7,987	8,538	-551	24,468	23,917	551	32,455	117,630