

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Mar-22	18-Mar-22	Change	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	
S50H22	Mar 2022	1,011.70	1,015.80	-4.1 -0.4 %	309,835	-3.73 %	321,824	-1.03 %	325,158	1.56 %	320,172	-0.61 %	322,121	
S50J22	Apr 2022	1,007.50	1,013.50	-6 -0.59 %	172	-0.58 %	173	0.00 %	173	6.79 %	162	0.62 %	161	
S50K22	May 2022	1,006.50	1,013.50	-7 -0.69 %	61	5.17 %	58	-4.92 %	61	3.39 %	59	5.36 %	56	
S50M22	Jun 2022	1,005.40	1,009.80	-4.4 -0.44 %	74,539	-0.79 %	75,134	3.25 %	72,768	10.23 %	66,014	8.63 %	60,771	
S50U22	Sep 2022	1,000.30	1,004.20	-3.9 -0.39 %	18,329	0.66 %	18,209	-5.36 %	19,240	-3.69 %	19,977	-0.70 %	20,117	
S50Z22	Dec 2022	999.80	1,004.00	-4.2 -0.42 %	9,801	-1.92 %	9,993	1.02 %	9,892	4.90 %	9,430	-2.50 %	9,672	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Mar-22	18-Mar-22	Change	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	
TRUEM22	Jun 2022	49,852	4.99	4.93	0.06 1.22 %	149,231	34.54 %	110,919	7.09 %	103,572	-1.32 %	104,957	8.82 %	96,450	
TRUEH22	Mar 2022	44,671	4.98	4.90	0.08 1.63 %	35,697	-51.24 %	73,206	0.00 %	73,206	-2.66 %	75,206	-2.34 %	77,009	
TTBM22	Jun 2022	14,936	1.28	1.31	-0.03 -2.29 %	84,036	18.60 %	70,858	2.90 %	68,861	8.82 %	63,278	3.37 %	61,217	
JASM22	Jun 2022	14,763	3.57	3.48	0.09 2.59 %	140,482	6.21 %	132,262	10.08 %	120,149	2.14 %	117,634	4.00 %	113,107	
SUPERM22	Jun 2022	10,200	0.90	0.91	-0.01 -1.10 %	79,681	2.18 %	77,981	0.06 %	77,937	0.12 %	77,840	0.26 %	77,640	
GUNKULU22	Sep 2022	10,011	5.94	5.96	-0.02 -0.34 %	15,520	0.07 %	15,509	0.00 %	15,509	0.00 %	15,509	0.00 %	15,509	
SUPERH22	Mar 2022	10,000	0.90	0.90	0.00 0.00 %	65,644	-3.67 %	68,144	0.00 %	68,144	0.00 %	68,144	0.10 %	68,077	
JASH22	Mar 2022	7,312	3.55	3.48	0.07 2.01 %	128,427	-2.83 %	132,168	-0.47 %	132,794	-0.36 %	133,279	0.00 %	133,281	
ICHIM22	Jun 2022	5,837	11.24	10.94	0.30 2.74 %	18,295	26.34 %	14,481	2.19 %	14,171	5.21 %	13,469	28.79 %	10,458	
TTBH22	Mar 2022	5,642	1.31	1.33	-0.02 -1.50 %	40,542	-8.42 %	44,269	-1.34 %	44,869	-3.10 %	46,305	0.73 %	45,969	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	(+/-)	15-Mar-22	21-Mar-22	18-Mar-22	Change	
GUNKULH22	Mar 2022	590	184,642	-0.28 %	185,154	0.00 %	185,158	-1.05 %	187,130	0.00 %	187,129	6.01	6.03	-0.02 -0.3 %	
TRUEM22	Jun 2022	49,852	149,231	34.54 %	110,919	7.09 %	103,572	-1.32 %	104,957	8.82 %	96,450	4.99	4.93	0.06 1.22 %	
JASM22	Jun 2022	14,763	140,482	6.21 %	132,262	10.08 %	120,149	2.14 %	117,634	4.00 %	113,107	3.57	3.48	0.09 2.59 %	
SIRIM22	Jun 2022	2,020	135,295	-0.72 %	136,275	-12.85 %	156,367	-0.01 %	156,385	0.63 %	155,400	1.23	1.22	0.01 0.82 %	
BLANDH22	Mar 2022	5	128,887	0.00 %	128,888	0.07 %	128,801	-0.45 %	129,380	-0.05 %	129,443	1.05	1.04	0.01 0.96 %	
JASH22	Mar 2022	7,312	128,427	-2.83 %	132,168	-0.47 %	132,794	-0.36 %	133,279	0.00 %	133,281	3.55	3.48	0.07 2.01 %	
TTBM22	Jun 2022	14,936	84,036	18.60 %	70,858	2.90 %	68,861	8.82 %	63,278	3.37 %	61,217	1.28	1.31	-0.03 -2.3 %	
SUPERM22	Jun 2022	10,200	79,681	2.18 %	77,981	0.06 %	77,937	0.12 %	77,840	0.26 %	77,640	0.90	0.91	-0.01 -1.1 %	
GUNKULM22	Jun 2022	3,508	77,601	4.03 %	74,595	7.19 %	69,589	5.55 %	65,927	0.76 %	65,428	5.85	5.93	-0.08 -1.4 %	
SUPERH22	Mar 2022	10,000	65,644	-3.67 %	68,144	0.00 %	68,144	0.00 %	68,144	0.10 %	68,077	0.90	0.90	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	365.00	16.00	4.58
PSL	19.10	0.70	3.80
GLOBAL	23.10	0.80	3.59
BCH	21.80	0.60	2.83
ICHI	11.60	0.30	2.65
DTAC	49.25	1.00	2.07
JAS	3.54	0.06	1.72
MEGA	45.75	0.75	1.67
GFPT	12.20	0.20	1.67
HANA	49.50	0.75	1.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	71.25	-5.25	-6.86
BLA	39.75	-1.50	-3.64
SCB	114.50	-4.00	-3.38
SPCG	17.70	-0.60	-3.28
LH	9.25	-0.30	-3.14
STPI	5.60	-0.15	-2.61
STEC	13.40	-0.30	-2.19
BBL	135.00	-3.00	-2.17
SCGP	57.25	-1.25	-2.14
EPG	9.65	-0.20	-2.03

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
21/03/2022	51,040	63,337	-12,297	35,585	33,007	2,578	87,972	78,253	9,719	174,597	412,737

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2022	19,509	21,266	-1,757	7,425	9,067	-1,642	19,552	16,153	3,399	46,486	53,012

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/03/2022	0	0	0	22,773	6,823	15,950	12,259	28,209	-15,950	35,032	126,445