

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Mar-22	21-Mar-22	Change	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22
S50H22	Mar 2022	1,012.20	1,011.70	0.5 0.05 %	303,928	-1.91 %	309,835	-3.73 %	321,824	-1.03 %	325,158	1.56 %	320,172
S50J22	Apr 2022	1,008.90	1,007.50	1.4 0.14 %	183	6.40 %	172	-0.58 %	173	0.00 %	173	6.79 %	162
S50M22	Jun 2022	1,005.40	1,005.40	0 0 %	78,588	5.43 %	74,539	-0.79 %	75,134	3.25 %	72,768	10.23 %	66,014
S50U22	Sep 2022	1,000.10	1,000.30	-0.2 -0.02 %	18,737	2.23 %	18,329	0.66 %	18,209	-5.36 %	19,240	-3.69 %	19,977
S50Z22	Dec 2022	999.90	999.80	0.1 0.01 %	9,951	1.53 %	9,801	-1.92 %	9,993	1.02 %	9,892	4.90 %	9,430

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Mar-22	21-Mar-22	Change	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22
GUNKULH22	Mar 2022	34,007	6.07	6.01	0.06 1.00 %	160,147	-13.27 %	184,642	-0.28 %	185,154	0.00 %	185,158	-1.05 %	187,130
TTBM22	Jun 2022	31,552	1.27	1.28	-0.01 -0.78 %	64,947	-22.72 %	84,036	18.60 %	70,858	2.90 %	68,861	8.82 %	63,278
GUNKULU22	Sep 2022	24,000	6.00	5.94	0.06 1.01 %	39,520	154.64 %	15,520	0.07 %	15,509	0.00 %	15,509	0.00 %	15,509
TRUEM22	Jun 2022	17,651	5.05	4.99	0.06 1.20 %	140,122	-6.10 %	149,231	34.54 %	110,919	7.09 %	103,572	-1.32 %	104,957
JASM22	Jun 2022	12,663	3.62	3.57	0.05 1.40 %	150,085	6.84 %	140,482	6.21 %	132,262	10.08 %	120,149	2.14 %	117,634
JASH22	Mar 2022	9,552	3.59	3.55	0.04 1.13 %	118,908	-7.41 %	128,427	-2.83 %	132,168	-0.47 %	132,794	-0.36 %	133,279
STPIH22	Mar 2022	9,000	5.60	5.71	-0.11 -1.93 %	24,684	-16.84 %	29,684	-0.09 %	29,711	-1.66 %	30,211	0.00 %	30,211
WHAH22	Mar 2022	7,086	3.44	3.40	0.04 1.18 %	22,386	-22.43 %	28,859	0.04 %	28,848	-4.91 %	30,337	-1.43 %	30,777
IRPCM22	Jun 2022	6,526	3.62	3.55	0.07 1.97 %	37,412	21.10 %	30,893	5.35 %	29,324	2.06 %	28,733	7.83 %	26,647
WHAU22	Sep 2022	5,501	3.40	3.36	0.04 1.19 %	13,081	52.46 %	8,580	0.00 %	8,580	30.40 %	6,580	0.00 %	6,580

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	(+/-)	16-Mar-22	22-Mar-22	21-Mar-22	Change
GUNKULH22	Mar 2022	34,007	160,147	-13.27 %	184,642	-0.28 %	185,154	0.00 %	185,158	-1.05 %	187,130	6.07	6.01	0.06 1 %
JASM22	Jun 2022	12,663	150,085	6.84 %	140,482	6.21 %	132,262	10.08 %	120,149	2.14 %	117,634	3.62	3.57	0.05 1.4 %
TRUEM22	Jun 2022	17,651	140,122	-6.10 %	149,231	34.54 %	110,919	7.09 %	103,572	-1.32 %	104,957	5.05	4.99	0.06 1.2 %
SIRIM22	Jun 2022	1,350	136,592	0.96 %	135,295	-0.72 %	136,275	-12.85 %	156,367	-0.01 %	156,385	1.24	1.23	0.01 0.81 %
BLANDH22	Mar 2022	328	129,184	0.23 %	128,887	0.00 %	128,888	0.07 %	128,801	-0.45 %	129,380	1.05	1.05	0 0 %
JASH22	Mar 2022	9,552	118,908	-7.41 %	128,427	-2.83 %	132,168	-0.47 %	132,794	-0.36 %	133,279	3.59	3.55	0.04 1.13 %
GUNKULM22	Jun 2022	2,626	80,223	3.38 %	77,601	4.03 %	74,595	7.19 %	69,589	5.55 %	65,927	5.99	5.85	0.1 2.39 %
SUPERM22	Jun 2022	1,000	78,681	-1.26 %	79,681	2.18 %	77,981	0.06 %	77,937	0.12 %	77,840	0.90	0.90	0 0 %
SUPERH22	Mar 2022	0	65,644	0.00 %	65,644	-3.67 %	68,144	0.00 %	68,144	0.00 %	68,144	0.90	0.90	0 0 %
BLANDM22	Jun 2022	534	65,456	0.82 %	64,924	0.00 %	64,922	0.94 %	64,320	1.84 %	63,158	1.06	1.06	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	93.50	3.75	4.18
THG	74.00	2.75	3.86
SPRC	9.55	0.35	3.80
BLA	41.25	1.50	3.77
BCP	30.25	1.00	3.42
PTTEP	150.50	4.50	3.08
TOP	52.75	1.50	2.93
TRUE	5.10	0.14	2.82
BANPU	11.20	0.20	1.82
BJC	36.00	0.50	1.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	56.50	-2.00	-3.42
SCGP	56.00	-1.25	-2.18
BGRIM	34.25	-0.75	-2.14
AEONTS	197.00	-4.00	-1.99
ORI	11.20	-0.20	-1.75
BEM	8.60	-0.15	-1.71
MEGA	45.00	-0.75	-1.64
KTC	61.50	-1.00	-1.60
CPALL	66.00	-1.00	-1.49
GPSC	70.00	-1.00	-1.41

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
22/03/2022	59,034	57,911	1,123	29,498	34,526	-5,028	69,007	65,102	3,905	157,539	411,448

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2022	22,533	21,865	668	7,857	7,454	403	17,799	18,870	-1,071	48,189	52,170

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/03/2022	0	0	0	15,655	14,902	753	20,119	20,872	-753	35,774	129,650