

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		23-Mar-22	22-Mar-22	Change	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	
S50H22	Mar 2022	1,006.80	1,012.20	-5.4 -0.53 %	295,305	-2.84 %	303,928	-1.91 %	309,835	-3.73 %	321,824	-1.03 %	325,158	
S50J22	Apr 2022	1,004.00	1,008.90	-4.9 -0.49 %	190	3.83 %	183	6.40 %	172	-0.58 %	173	0.00 %	173	
S50K22	May 2022	1,004.50	1,008.70	-4.2 -0.42 %	61	0.00 %	61	0.00 %	61	5.17 %	58	-4.92 %	61	
S50M22	Jun 2022	1,000.60	1,005.40	-4.8 -0.48 %	83,046	5.67 %	78,588	5.43 %	74,539	-0.79 %	75,134	3.25 %	72,768	
S50U22	Sep 2022	995.70	1,000.10	-4.4 -0.44 %	19,330	3.16 %	18,737	2.23 %	18,329	0.66 %	18,209	-5.36 %	19,240	
S50Z22	Dec 2022	995.60	999.90	-4.3 -0.43 %	10,335	3.86 %	9,951	1.53 %	9,801	-1.92 %	9,993	1.02 %	9,892	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			23-Mar-22	22-Mar-22	Change	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	
JASM22	Jun 2022	21,062	3.63	3.62	0.01 0.28 %	146,089	-2.66 %	150,085	6.84 %	140,482	6.21 %	132,262	10.08 %	120,149	
STPIH22	Mar 2022	16,004	5.40	5.60	-0.20 -3.57 %	16,184	-34.44 %	24,684	-16.84 %	29,684	-0.09 %	29,711	-1.66 %	30,211	
GUNKULH22	Mar 2022	14,533	6.15	6.07	0.08 1.32 %	151,634	-5.32 %	160,147	-13.27 %	184,642	-0.28 %	185,154	0.00 %	185,158	
GUNKULM22	Jun 2022	13,202	6.03	5.99	0.04 0.67 %	88,808	10.70 %	80,223	3.38 %	77,601	4.03 %	74,595	7.19 %	69,589	
QHM22	Jun 2022	10,100	2.24	2.24	0.00 0.00 %	44,991	24.66 %	36,091	0.00 %	36,091	0.01 %	36,088	-1.61 %	36,679	
CPFM22	Jun 2022	9,715	24.19	24.40	-0.21 -0.86 %	48,112	3.69 %	46,401	0.01 %	46,395	0.23 %	46,288	4.48 %	44,305	
QHH22	Mar 2022	9,500	2.26	2.26	0.00 0.00 %	2,370	-80.03 %	11,870	0.00 %	11,870	0.03 %	11,867	1.02 %	11,747	
STPIM22	Jun 2022	8,500	5.41	5.61	-0.20 -3.57 %	25,509	49.97 %	17,009	6.25 %	16,009	10.34 %	14,509	7.40 %	13,509	
TRUEM22	Jun 2022	6,736	5.02	5.05	-0.03 -0.59 %	138,088	-1.45 %	140,122	-6.10 %	149,231	34.54 %	110,919	7.09 %	103,572	
TTBM22	Jun 2022	6,350	1.27	1.27	0.00 0.00 %	67,017	3.19 %	64,947	-22.72 %	84,036	18.60 %	70,858	2.90 %	68,861	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	(+/-)	17-Mar-22	23-Mar-22	22-Mar-22	Change	
GUNKULH22	Mar 2022	14,533	151,634	-5.32 %	160,147	-13.27 %	184,642	-0.28 %	185,154	0.00 %	185,158	6.15	6.07	0.08 1.32 %	
JASM22	Jun 2022	21,062	146,089	-2.66 %	150,085	6.84 %	140,482	6.21 %	132,262	10.08 %	120,149	3.63	3.62	0.01 0.28 %	
TRUEM22	Jun 2022	6,736	138,088	-1.45 %	140,122	-6.10 %	149,231	34.54 %	110,919	7.09 %	103,572	5.02	5.05	-0.03 -0.6 %	
SIRIM22	Jun 2022	4,300	136,292	-0.22 %	136,592	0.96 %	135,295	-0.72 %	136,275	-12.85 %	156,367	1.21	1.24	-0.03 -2.4 %	
BLANDH22	Mar 2022	2,505	126,687	-1.93 %	129,184	0.23 %	128,887	0.00 %	128,888	0.07 %	128,801	1.05	1.05	0 0 %	
JASH22	Mar 2022	1,422	117,960	-0.80 %	118,908	-7.41 %	128,427	-2.83 %	132,168	-0.47 %	132,794	3.60	3.59	0.01 0.28 %	
GUNKULM22	Jun 2022	13,202	88,808	10.70 %	80,223	3.38 %	77,601	4.03 %	74,595	7.19 %	69,589	6.03	5.99	0.04 0.67 %	
SUPERM22	Jun 2022	50	78,681	0.00 %	78,681	-1.26 %	79,681	2.18 %	77,981	0.06 %	77,937	0.90	0.90	0 0 %	
BLANDM22	Jun 2022	2,504	67,960	3.83 %	65,456	0.82 %	64,924	0.00 %	64,922	0.94 %	64,320	1.06	1.06	0 0 %	
TTBM22	Jun 2022	6,350	67,017	3.19 %	64,947	-22.72 %	84,036	18.60 %	70,858	2.90 %	68,861	1.27	1.27	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	43.50	2.25	5.45
AP	10.70	0.30	2.88
SPRC	9.80	0.25	2.62
HANA	50.25	1.25	2.55
KCE	65.00	1.50	2.36
THG	75.50	1.50	2.03
TOP	53.75	1.00	1.90
SPALI	22.30	0.40	1.83
SCGP	57.00	1.00	1.79
GUNKUL	6.10	0.10	1.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.40	-0.60	-3.16
BJC	35.00	-1.00	-2.78
STPI	5.45	-0.15	-2.68
CPN	54.75	-1.50	-2.67
CRC	37.75	-1.00	-2.58
OR	25.00	-0.50	-1.96
TRUE	5.00	-0.10	-1.96
CENTEL	38.75	-0.75	-1.90
ADVANC	226.00	-4.00	-1.74
GFPT	12.00	-0.20	-1.64

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
23/03/2022	80,573	84,653	-4,080	41,175	37,169	4,006	94,248	94,174	74	215,996	408,267

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2022	18,365	18,713	-348	7,563	7,243	320	17,070	17,042	28	42,998	52,968

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2022	0	0	0	16,265	15,052	1,213	21,476	22,689	-1,213	37,741	129,726