

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Mar-22	23-Mar-22	Change	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22
S50H22	Mar 2022	1,012.20	1,006.80	5.4 0.54 %	275,937	-6.56 %	295,305	-2.84 %	303,928	-1.91 %	309,835	-3.73 %	321,824
S50J22	Apr 2022	1,010.00	1,004.00	6 0.6 %	190	0.00 %	190	3.83 %	183	6.40 %	172	-0.58 %	173
S50K22	May 2022	1,008.00	1,004.50	3.5 0.35 %	68	11.48 %	61	0.00 %	61	0.00 %	61	5.17 %	58
S50M22	Jun 2022	1,006.10	1,000.60	5.5 0.55 %	100,937	21.54 %	83,046	5.67 %	78,588	5.43 %	74,539	-0.79 %	75,134
S50U22	Sep 2022	1,000.80	995.70	5.1 0.51 %	19,507	0.92 %	19,330	3.16 %	18,737	2.23 %	18,329	0.66 %	18,209
S50Z22	Dec 2022	1,000.50	995.60	4.9 0.49 %	10,572	2.29 %	10,335	3.86 %	9,951	1.53 %	9,801	-1.92 %	9,993

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Mar-22	23-Mar-22	Change	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22
CPFM22	Jun 2022	31,028	24.08	24.19	-0.11 -0.45 %	48,666	1.15 %	48,112	3.69 %	46,401	0.01 %	46,395	0.23 %	46,288
JASM22	Jun 2022	20,848	3.76	3.63	0.13 3.58 %	143,094	-2.05 %	146,089	-2.66 %	150,085	6.84 %	140,482	6.21 %	132,262
BLANDH22	Mar 2022	19,018	1.05	1.05	0.00 0.00 %	107,690	-15.00 %	126,687	-1.93 %	129,184	0.23 %	128,887	0.00 %	128,888
BLANDZ22	Dec 2022	19,002	1.07	1.06	0.01 0.94 %	21,527	752.55 %	2,525	0.04 %	2,524	0.08 %	2,522	24.73 %	2,022
TRUEM22	Jun 2022	16,093	5.00	5.02	-0.02 -0.40 %	132,054	-4.37 %	138,088	-1.45 %	140,122	-6.10 %	149,231	34.54 %	110,919
GUNKULM22	Jun 2022	11,618	6.06	6.03	0.03 0.50 %	95,411	7.44 %	88,808	10.70 %	80,223	3.38 %	77,601	4.03 %	74,595
TPIPLH22	Mar 2022	11,005	1.66	1.69	-0.03 -1.78 %	6,204	-63.93 %	17,199	0.01 %	17,198	-0.02 %	17,202	-2.95 %	17,725
TPIPLZ22	Dec 2022	11,000	1.60	1.63	-0.03 -1.84 %	11,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
TRUEH22	Mar 2022	10,127	5.02	5.04	-0.02 -0.40 %	34,717	0.16 %	34,661	-1.40 %	35,153	-1.52 %	35,697	-51.24 %	73,206
JASH22	Mar 2022	6,255	3.73	3.60	0.13 3.61 %	112,848	-4.33 %	117,960	-0.80 %	118,908	-7.41 %	128,427	-2.83 %	132,168

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	(+/-)	18-Mar-22	24-Mar-22	23-Mar-22	Change
GUNKULH22	Mar 2022	58	151,655	0.01 %	151,634	-5.32 %	160,147	-13.27 %	184,642	-0.28 %	185,154	6.15	6.15	0 0 %
JASM22	Jun 2022	20,848	143,094	-2.05 %	146,089	-2.66 %	150,085	6.84 %	140,482	6.21 %	132,262	3.76	3.63	0.1 3.58 %
SIRIM22	Jun 2022	2,356	135,003	-0.95 %	136,292	-0.22 %	136,592	0.96 %	135,295	-0.72 %	136,275	1.22	1.21	0.01 0.83 %
TRUEM22	Jun 2022	16,093	132,054	-4.37 %	138,088	-1.45 %	140,122	-6.10 %	149,231	34.54 %	110,919	5.00	5.02	-0.02 -0.4 %
JASH22	Mar 2022	6,255	112,848	-4.33 %	117,960	-0.80 %	118,908	-7.41 %	128,427	-2.83 %	132,168	3.73	3.60	0.1 3.61 %
BLANDH22	Mar 2022	19,018	107,690	-15.00 %	126,687	-1.93 %	129,184	0.23 %	128,887	0.00 %	128,888	1.05	1.05	0 0 %
GUNKULM22	Jun 2022	11,618	95,411	7.44 %	88,808	10.70 %	80,223	3.38 %	77,601	4.03 %	74,595	6.06	6.03	0.03 0.5 %
SUPERM22	Jun 2022	1,259	78,746	0.08 %	78,681	0.00 %	78,681	-1.26 %	79,681	2.18 %	77,981	0.90	0.90	0 0 %
TTBM22	Jun 2022	3,810	67,552	0.80 %	67,017	3.19 %	64,947	-22.72 %	84,036	18.60 %	70,858	1.27	1.27	0 0 %
BLANDM22	Jun 2022	548	67,508	-0.67 %	67,960	3.83 %	65,456	0.82 %	64,924	0.00 %	64,922	1.06	1.06	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.72	0.14	3.91
ERW	3.26	0.12	3.82
CENTEL	40.00	1.25	3.23
COM7	42.75	1.25	3.01
MEGA	46.00	1.25	2.79
ADVANC	231.00	5.00	2.21
UNIQ	5.55	0.10	1.83
CPN	55.75	1.00	1.83
AWC	5.00	0.08	1.63
CHG	3.94	0.06	1.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	161.00	-4.50	-2.72
ICHI	11.30	-0.30	-2.59
PLANB	7.80	-0.20	-2.50
CK	20.30	-0.50	-2.40
CBG	104.50	-2.50	-2.34
BEC	17.20	-0.40	-2.27
GLOBAL	22.30	-0.50	-2.19
STPI	5.35	-0.10	-1.83
RS	16.70	-0.30	-1.76
BCPG	11.90	-0.20	-1.65

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
24/03/2022	110,523	91,375	19,148	33,476	39,823	-6,347	76,430	89,231	-12,801	220,429	407,211

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2022	18,963	15,382	3,581	8,377	4,507	3,870	12,855	20,306	-7,451	40,195	53,381

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2022	0	0	0	4,106	6,529	-2,423	18,901	16,478	2,423	23,007	133,212