

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Mar-22	24-Mar-22	Change	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22
S50H22	Mar 2022	1,009.90	1,012.20	-2.3 -0.23 %	247,756	-10.21 %	275,937	-6.56 %	295,305	-2.84 %	303,928	-1.91 %	309,835
S50J22	Apr 2022	1,004.60	1,010.00	-5.4 -0.53 %	192	1.05 %	190	0.00 %	190	3.83 %	183	6.40 %	172
S50K22	May 2022	1,003.80	1,008.00	-4.2 -0.42 %	63	-7.35 %	68	11.48 %	61	0.00 %	61	0.00 %	61
S50M22	Jun 2022	1,003.60	1,006.10	-2.5 -0.25 %	139,830	38.53 %	100,937	21.54 %	83,046	5.67 %	78,588	5.43 %	74,539
S50U22	Sep 2022	998.10	1,000.80	-2.7 -0.27 %	19,654	0.75 %	19,507	0.92 %	19,330	3.16 %	18,737	2.23 %	18,329
S50Z22	Dec 2022	998.10	1,000.50	-2.4 -0.24 %	10,658	0.81 %	10,572	2.29 %	10,335	3.86 %	9,951	1.53 %	9,801

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Mar-22	24-Mar-22	Change	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22
GUNKULH22	Mar 2022	85,609	6.01	6.15	-0.14 -2.28 %	107,163	-29.34 %	151,655	0.01 %	151,634	-5.32 %	160,147	-13.27 %	184,642
JASM22	Jun 2022	83,112	3.76	3.76	0.00 0.00 %	215,970	50.93 %	143,094	-2.05 %	146,089	-2.66 %	150,085	6.84 %	140,482
JASH22	Mar 2022	73,338	3.74	3.73	0.01 0.27 %	40,112	-64.45 %	112,848	-4.33 %	117,960	-0.80 %	118,908	-7.41 %	128,427
GUNKULM22	Jun 2022	48,246	5.93	6.06	-0.13 -2.15 %	142,071	48.90 %	95,411	7.44 %	88,808	10.70 %	80,223	3.38 %	77,601
SUPERH22	Mar 2022	28,510	0.89	0.89	0.00 0.00 %	37,134	-43.43 %	65,644	0.00 %	65,644	0.00 %	65,644	0.00 %	65,644
SUPERM22	Jun 2022	22,210	0.89	0.90	-0.01 -1.11 %	100,956	28.20 %	78,746	0.08 %	78,681	0.00 %	78,681	-1.26 %	79,681
TRUEM22	Jun 2022	14,118	5.02	5.00	0.02 0.40 %	133,143	0.82 %	132,054	-4.37 %	138,088	-1.45 %	140,122	-6.10 %	149,231
IRPCM22	Jun 2022	13,355	3.60	3.63	-0.03 -0.83 %	46,183	3.83 %	44,479	3.57 %	42,947	14.79 %	37,412	21.10 %	30,893
CKPH22	Mar 2022	10,032	5.00	4.96	0.04 0.81 %	7,245	-58.06 %	17,275	-0.03 %	17,281	-0.18 %	17,312	-0.02 %	17,316
CKPU22	Sep 2022	10,000	4.97	4.93	0.04 0.81 %	13,501	285.63 %	3,501	0.00 %	3,501	0.00 %	3,501	0.00 %	3,501

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	(+/-)	21-Mar-22	25-Mar-22	24-Mar-22	Change
JASM22	Jun 2022	83,112	215,970	50.93 %	143,094	-2.05 %	146,089	-2.66 %	150,085	6.84 %	140,482	3.76	3.76	0 0 %
GUNKULM22	Jun 2022	48,246	142,071	48.90 %	95,411	7.44 %	88,808	10.70 %	80,223	3.38 %	77,601	5.93	6.06	-0.1 -2.2 %
SIRIM22	Jun 2022	5,790	137,335	1.73 %	135,003	-0.95 %	136,292	-0.22 %	136,592	0.96 %	135,295	1.18	1.22	-0.04 -3.3 %
TRUEM22	Jun 2022	14,118	133,143	0.82 %	132,054	-4.37 %	138,088	-1.45 %	140,122	-6.10 %	149,231	5.02	5.00	0.02 0.4 %
GUNKULH22	Mar 2022	85,609	107,163	-29.34 %	151,655	0.01 %	151,634	-5.32 %	160,147	-13.27 %	184,642	6.01	6.15	-0.1 -2.3 %
SUPERM22	Jun 2022	22,210	100,956	28.20 %	78,746	0.08 %	78,681	0.00 %	78,681	-1.26 %	79,681	0.89	0.90	-0.01 -1.1 %
BLANDH22	Mar 2022	7,675	100,357	-6.81 %	107,690	-15.00 %	126,687	-1.93 %	129,184	0.23 %	128,887	1.05	1.05	0 0 %
TTBM22	Jun 2022	7,065	73,588	8.94 %	67,552	0.80 %	67,017	3.19 %	64,947	-22.72 %	84,036	1.27	1.27	0 0 %
BLANDM22	Jun 2022	1,502	67,510	0.00 %	67,508	-0.67 %	67,960	3.83 %	65,456	0.82 %	64,924	1.06	1.06	0 0 %
BLANDU22	Sep 2022	82	61,360	0.13 %	61,278	0.05 %	61,247	0.83 %	60,742	0.07 %	60,698	1.07	1.07	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.45	0.15	1.81
RS	17.00	0.30	1.80
VNG	7.40	0.10	1.37
TKN	8.10	0.10	1.25
BEC	17.40	0.20	1.16
TRUE	5.05	0.05	1.00
THG	76.25	0.75	0.99
BDMS	25.50	0.25	0.99
ITD	2.06	0.02	0.98
THANI	4.16	0.04	0.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	5.25	-0.30	-5.41
PSL	17.70	-0.70	-3.80
MBK	11.70	-0.40	-3.31
BAM	20.40	-0.60	-2.86
TTA	9.70	-0.25	-2.51
GUNKUL	6.00	-0.15	-2.44
MEGA	45.00	-1.00	-2.17
STGT	25.25	-0.50	-1.94
STPI	5.25	-0.10	-1.87
KEX	22.10	-0.40	-1.78

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
25/03/2022	129,159	136,436	-7,277	31,185	28,235	2,950	83,381	79,054	4,327	243,725	418,153

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2022	30,657	25,379	5,278	8,409	7,214	1,195	20,039	26,512	-6,473	59,105	50,357

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2022	0	0	0	1,391	6,846	-5,455	17,727	12,272	5,455	19,118	128,536