

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Mar-22	25-Mar-22	Change	28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22
S50H22	Mar 2022	1,014.90	1,009.90	5 0.5 %	174,297	-29.65 %	247,756	-10.21 %	275,937	-6.56 %	295,305	-2.84 %	303,928
S50J22	Apr 2022	1,012.40	1,004.60	7.8 0.78 %	240	25.00 %	192	1.05 %	190	0.00 %	190	3.83 %	183
S50K22	May 2022	1,012.00	1,003.80	8.2 0.82 %	81	28.57 %	63	-7.35 %	68	11.48 %	61	0.00 %	61
S50M22	Jun 2022	1,009.40	1,003.60	5.8 0.58 %	237,750	70.03 %	139,830	38.53 %	100,937	21.54 %	83,046	5.67 %	78,588
S50U22	Sep 2022	1,003.60	998.10	5.5 0.55 %	20,626	4.95 %	19,654	0.75 %	19,507	0.92 %	19,330	3.16 %	18,737
S50Z22	Dec 2022	1,003.30	998.10	5.2 0.52 %	10,844	1.75 %	10,658	0.81 %	10,572	2.29 %	10,335	3.86 %	9,951

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Mar-22	25-Mar-22	Change	28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22
BLANDH22	Mar 2022	92,039	1.06	1.05	0.01 0.95 %	8,389	-91.64 %	100,357	-6.81 %	107,690	-15.00 %	126,687	-1.93 %	129,184
BLANDZ22	Dec 2022	88,002	1.07	1.03	0.04 3.88 %	116,531	308.47 %	28,529	32.53 %	21,527	752.55 %	2,525	0.04 %	2,524
BECM22	Jun 2022	60,014	17.40	17.00	0.40 2.35 %	43,174	265.40 %	3,162	46.32 %	2,161	-18.55 %	2,653	0.00 %	2,653
BECH22	Mar 2022	60,001	17.30	17.21	0.09 0.52 %	210	-99.48 %	40,210	-2.43 %	41,212	-0.03 %	41,226	0.00 %	41,225
KTCM22	Jun 2022	42,012	61.00	59.70	1.30 2.18 %	41,033	482.28 %	7,047	0.01 %	7,046	0.00 %	7,046	-0.10 %	7,053
KTCH22	Mar 2022	41,650	61.55	60.30	1.25 2.07 %	541	-98.42 %	34,288	0.00 %	34,289	-0.01 %	34,292	-0.01 %	34,295
JASM22	Jun 2022	28,839	3.84	3.76	0.08 2.13 %	221,604	2.61 %	215,970	50.93 %	143,094	-2.05 %	146,089	-2.66 %	150,085
IRPCM22	Jun 2022	28,532	3.61	3.60	0.01 0.28 %	59,183	28.15 %	46,183	3.83 %	44,479	3.57 %	42,947	14.79 %	37,412
SIRIH22	Mar 2022	19,185	1.22	1.19	0.03 2.52 %	7,465	-71.98 %	26,640	-14.67 %	31,220	-0.13 %	31,260	-7.51 %	33,797
JASH22	Mar 2022	16,134	3.80	3.74	0.06 1.60 %	26,024	-35.12 %	40,112	-64.45 %	112,848	-4.33 %	117,960	-0.80 %	118,908

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	(+/-)	22-Mar-22	28-Mar-22	25-Mar-22	Change
JASM22	Jun 2022	28,839	221,604	2.61 %	215,970	50.93 %	143,094	-2.05 %	146,089	-2.66 %	150,085	3.84	3.76	0.08 2.13 %
SIRIM22	Jun 2022	16,041	153,338	11.65 %	137,335	1.73 %	135,003	-0.95 %	136,292	-0.22 %	136,592	1.23	1.18	0.05 4.24 %
GUNKULM22	Jun 2022	1,606	143,624	1.09 %	142,071	48.90 %	95,411	7.44 %	88,808	10.70 %	80,223	6.01	5.93	0.08 1.35 %
TRUEM22	Jun 2022	3,635	130,702	-1.83 %	133,143	0.82 %	132,054	-4.37 %	138,088	-1.45 %	140,122	5.01	5.02	-0.01 -0.2 %
BLANDZ22	Dec 2022	88,002	116,531	308.47 %	28,529	32.53 %	21,527	752.55 %	2,525	0.04 %	2,524	1.07	1.03	0.04 3.88 %
GUNKULH22	Mar 2022	14	107,174	0.01 %	107,163	-29.34 %	151,655	0.01 %	151,634	-5.32 %	160,147	6.08	6.01	0.07 1.16 %
SUPERM22	Jun 2022	4,012	104,966	3.97 %	100,956	28.20 %	78,746	0.08 %	78,681	0.00 %	78,681	0.90	0.89	0.01 1.12 %
TTBM22	Jun 2022	15,635	89,217	21.24 %	73,588	8.94 %	67,552	0.80 %	67,017	3.19 %	64,947	1.29	1.27	0.02 1.57 %
BLANDM22	Jun 2022	2,205	69,714	3.26 %	67,510	0.00 %	67,508	-0.67 %	67,960	3.83 %	65,456	1.06	1.06	0 0 %
BLANDU22	Sep 2022	2,562	63,922	4.18 %	61,360	0.13 %	61,278	0.05 %	61,247	0.83 %	60,742	1.06	1.07	-0.01 -0.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.40	0.48	9.76
BLA	45.75	3.25	7.65
BJC	36.50	1.50	4.29
SPRC	10.30	0.40	4.04
ICHI	11.80	0.40	3.51
GFPT	12.30	0.40	3.36
ERW	3.36	0.10	3.07
AP	10.90	0.30	2.83
JAS	3.82	0.10	2.69
TU	19.30	0.50	2.66

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.10	-0.60	-3.39
TTA	9.55	-0.15	-1.55
STEC	13.20	-0.20	-1.49
KEX	21.80	-0.30	-1.36
AEONTS	194.50	-2.50	-1.27
KCE	64.25	-0.75	-1.15
SUPER	0.88	-0.01	-1.12
TRUE	5.00	-0.05	-0.99
MTC	51.75	-0.50	-0.96
STA	26.50	-0.25	-0.93

## 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
28/03/2022	296,371	278,439	17,932	37,089	43,553	-6,464	69,044	80,512	-11,468	402,504	443,838

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2022	19,179	24,124	-4,945	6,233	8,852	-2,619	26,175	18,611	7,564	51,587	49,351

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/03/2022	3	0	3	28,623	1,696	26,927	15,334	42,264	-26,930	43,960	138,849