

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Mar-22	28-Mar-22	Change	29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22
S50H22	Mar 2022	1,015.70	1,014.90	0.8 0.08 %	73,444	-57.86 %	174,297	-29.65 %	247,756	-10.21 %	275,937	-6.56 %	295,305
S50J22	Apr 2022	1,013.90	1,012.40	1.5 0.15 %	237	-1.25 %	240	25.00 %	192	1.05 %	190	0.00 %	190
S50K22	May 2022	1,012.80	1,012.00	0.8 0.08 %	87	7.41 %	81	28.57 %	63	-7.35 %	68	11.48 %	61
S50M22	Jun 2022	1,011.10	1,009.40	1.7 0.17 %	303,900	27.82 %	237,750	70.03 %	139,830	38.53 %	100,937	21.54 %	83,046
S50U22	Sep 2022	1,004.90	1,003.60	1.3 0.13 %	25,595	24.09 %	20,626	4.95 %	19,654	0.75 %	19,507	0.92 %	19,330
S50Z22	Dec 2022	1,005.00	1,003.30	1.7 0.17 %	11,489	5.95 %	10,844	1.75 %	10,658	0.81 %	10,572	2.29 %	10,335

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Mar-22	28-Mar-22	Change	29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22
GUNKULH22	Mar 2022	196,573	6.12	6.08	0.04 0.66 %	4,211	-96.07 %	107,174	0.01 %	107,163	-29.34 %	151,655	0.01 %	151,634
GUNKULM22	Jun 2022	106,228	6.02	6.01	0.01 0.17 %	246,774	71.82 %	143,624	1.09 %	142,071	48.90 %	95,411	7.44 %	88,808
JASH22	Mar 2022	44,204	3.92	3.80	0.12 3.16 %	1,962	-92.46 %	26,024	-35.12 %	40,112	-64.45 %	112,848	-4.33 %	117,960
TRUEM22	Jun 2022	40,345	5.05	5.01	0.04 0.80 %	156,416	19.67 %	130,702	-1.83 %	133,143	0.82 %	132,054	-4.37 %	138,088
TRUEH22	Mar 2022	34,707	5.05	5.00	0.05 1.00 %	10,332	-67.75 %	32,038	-3.53 %	33,209	-4.34 %	34,717	0.16 %	34,661
SUPERH22	Mar 2022	22,000	0.90	0.88	0.02 2.27 %	9,167	-70.59 %	31,167	-16.07 %	37,134	-43.43 %	65,644	0.00 %	65,644
JASM22	Jun 2022	18,697	3.92	3.84	0.08 2.08 %	216,599	-2.26 %	221,604	2.61 %	215,970	50.93 %	143,094	-2.05 %	146,089
CBGH22	Mar 2022	13,557	105.50	105.45	0.05 0.05 %	750	-90.51 %	7,906	-4.00 %	8,235	-25.05 %	10,988	-5.47 %	11,624
SUPERU22	Sep 2022	11,000	0.90	0.90	0.00 0.00 %	40,622	37.13 %	29,622	3.50 %	28,620	28.23 %	22,320	0.00 %	22,320
SUPERZ22	Dec 2022	9,000	0.90	0.88	0.02 2.27 %	13,020	223.88 %	4,020	33.11 %	3,020	0.00 %	3,020	0.00 %	3,020

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	(+/-)	24-Mar-22	(+/-)	23-Mar-22	29-Mar-22	28-Mar-22	Change
GUNKULM22	Jun 2022	106,228	246,774	71.82 %	143,624	1.09 %	142,071	48.90 %	95,411	7.44 %	88,808	6.02	6.01	0.01 0.17 %
JASM22	Jun 2022	18,697	216,599	-2.26 %	221,604	2.61 %	215,970	50.93 %	143,094	-2.05 %	146,089	3.92	3.84	0.08 2.08 %
TRUEM22	Jun 2022	40,345	156,416	19.67 %	130,702	-1.83 %	133,143	0.82 %	132,054	-4.37 %	138,088	5.05	5.01	0.04 0.8 %
SIRIM22	Jun 2022	0	153,338	0.00 %	153,338	11.65 %	137,335	1.73 %	135,003	-0.95 %	136,292	1.22	1.23	-0.01 -0.8 %
BLANDZ22	Dec 2022	0	116,531	0.00 %	116,531	308.47 %	28,529	32.53 %	21,527	752.55 %	2,525	1.01	1.07	-0.06 -5.6 %
SUPERM22	Jun 2022	2,010	106,966	1.91 %	104,966	3.97 %	100,956	28.20 %	78,746	0.08 %	78,681	0.90	0.90	0 0 %
TTBM22	Jun 2022	5,897	93,822	5.16 %	89,217	21.24 %	73,588	8.94 %	67,552	0.80 %	67,017	1.29	1.29	0 0 %
BLANDM22	Jun 2022	506	70,220	0.73 %	69,714	3.26 %	67,510	0.00 %	67,508	-0.67 %	67,960	1.04	1.06	-0.02 -1.9 %
BLANDU22	Sep 2022	1,512	65,434	2.37 %	63,922	4.18 %	61,360	0.13 %	61,278	0.05 %	61,247	1.06	1.06	0 0 %
IRPCM22	Jun 2022	2,598	61,690	4.24 %	59,183	28.15 %	46,183	3.83 %	44,479	3.57 %	42,947	3.63	3.61	0.02 0.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	74.50	5.00	7.19
SCGP	59.25	2.50	4.41
CPN	57.00	1.75	3.17
MBK	12.00	0.30	2.56
THG	78.25	1.75	2.29
SUPER	0.90	0.02	2.27
ADVANC	237.00	5.00	2.16
JAS	3.90	0.08	2.09
GULF	50.00	1.00	2.04
BA	10.30	0.20	1.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	20.70	-0.70	-3.27
CENTEL	39.75	-1.25	-3.05
COM7	41.50	-1.25	-2.92
BJC	35.50	-1.00	-2.74
TKN	8.10	-0.20	-2.41
BH	158.50	-3.50	-2.16
TQM	40.75	-0.75	-1.81
GLOBAL	22.30	-0.40	-1.76
BLA	45.00	-0.75	-1.64
TU	19.00	-0.30	-1.55

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
29/03/2022	202,795	213,240	-10,445	33,697	34,630	-933	60,261	48,883	11,378	296,753	414,752

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2022	22,418	27,020	-4,602	6,603	8,273	-1,670	24,502	18,230	6,272	53,523	50,995

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/03/2022	0	0	0	5,869	16,102	-10,233	26,313	16,080	10,233	32,182	146,458