

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Mar-22	30-Mar-22	Change	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	
S50J22	Apr 2022	1,019.20	1,019.40	-0.2 -0.02 %	339	0.59 %	337	42.19 %	237	-1.25 %	240	25.00 %	192	
S50K22	May 2022	1,017.80	1,020.60	-2.8 -0.27 %	107	1.90 %	105	20.69 %	87	7.41 %	81	28.57 %	63	
S50M22	Jun 2022	1,016.70	1,018.10	-1.4 -0.14 %	335,824	1.42 %	331,117	8.96 %	303,900	27.82 %	237,750	70.03 %	139,830	
S50U22	Sep 2022	1,010.60	1,011.80	-1.2 -0.12 %	27,857	1.66 %	27,403	7.06 %	25,595	24.09 %	20,626	4.95 %	19,654	
S50Z22	Dec 2022	1,010.00	1,011.30	-1.3 -0.13 %	12,701	2.33 %	12,412	8.03 %	11,489	5.95 %	10,844	1.75 %	10,658	
S50H23	Mar 2023	1,006.90	1,009.10	-2.2 -0.22 %	517	264.08 %	142	0.00 %	0	0.00 %	0	0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Mar-22	30-Mar-22	Change	31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	
JASM22	Jun 2022	30,745	4.06	3.93	0.13 3.31 %	209,171	-3.62 %	217,027	0.20 %	216,599	-2.26 %	221,604	2.61 %	215,970	
TRUEM22	Jun 2022	20,169	5.12	5.12	0.00 0.00 %	181,999	10.98 %	163,989	4.84 %	156,416	19.67 %	130,702	-1.83 %	133,143	
JASU22	Sep 2022	5,009	4.06	3.94	0.12 3.05 %	9,553	5.52 %	9,053	12.42 %	8,053	-15.70 %	9,553	0.00 %	9,553	
IRPCM22	Jun 2022	4,445	3.61	3.62	-0.01 -0.28 %	66,747	3.83 %	64,287	4.21 %	61,690	4.24 %	59,183	28.15 %	46,183	
CKPM22	Jun 2022	4,159	5.17	5.03	0.14 2.78 %	17,968	-5.08 %	18,930	5.72 %	17,905	0.11 %	17,886	3.38 %	17,302	
OSPM22	Jun 2022	3,388	37.10	37.35	-0.25 -0.67 %	23,255	-6.04 %	24,750	-6.86 %	26,573	7.72 %	24,669	2.06 %	24,170	
KBANKM22	Jun 2022	3,024	159.45	158.50	0.95 0.60 %	4,362	-37.61 %	6,991	-7.33 %	7,544	3.73 %	7,273	7.51 %	6,765	
JMTM22X	Jun 2022	2,465	76.30	75.60	0.70 0.93 %	8,270	-1.65 %	8,409	5.55 %	7,967	61.01 %	4,948	6.52 %	4,645	
AWCM22	Jun 2022	2,074	5.05	5.05	0.00 0.00 %	7,587	16.31 %	6,523	29.86 %	5,023	-0.02 %	5,024	24.88 %	4,023	
WHAM22	Jun 2022	2,033	3.35	3.36	-0.01 -0.30 %	45,890	4.60 %	43,873	3.62 %	42,339	2.43 %	41,333	1.33 %	40,791	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*31-Mar-22	(+/-)	30-Mar-22	(+/-)	29-Mar-22	(+/-)	28-Mar-22	(+/-)	25-Mar-22	31-Mar-22	30-Mar-22	Change	
GUNKULM22	Jun 2022	655	254,604	0.25 %	253,967	2.91 %	246,774	71.82 %	143,624	1.09 %	142,071	6.06	6.10	-0.04 -0.7 %	
JASM22	Jun 2022	30,745	209,171	-3.62 %	217,027	0.20 %	216,599	-2.26 %	221,604	2.61 %	215,970	4.06	3.93	0.1 3.31 %	
TRUEM22	Jun 2022	20,169	181,999	10.98 %	163,989	4.84 %	156,416	19.67 %	130,702	-1.83 %	133,143	5.12	5.12	0 0 %	
SIRIM22	Jun 2022	49	156,375	0.02 %	156,338	1.96 %	153,338	0.00 %	153,338	11.65 %	137,335	1.23	1.21	0.02 1.65 %	
BLANDZ22	Dec 2022	3	116,534	0.00 %	116,531	0.00 %	116,531	0.00 %	116,531	308.47 %	28,529	1.07	1.02	0.05 4.9 %	
SUPERM22	Jun 2022	200	112,470	0.18 %	112,270	4.96 %	106,966	1.91 %	104,966	3.97 %	100,956	0.90	0.92	-0.02 -2.2 %	
TTBM22	Jun 2022	858	91,639	-0.39 %	91,999	-1.94 %	93,822	5.16 %	89,217	21.24 %	73,588	1.30	1.30	0 0 %	
BLANDM22	Jun 2022	73	70,802	0.10 %	70,732	0.73 %	70,220	0.73 %	69,714	3.26 %	67,510	1.05	1.03	0.02 1.94 %	
IRPCM22	Jun 2022	4,445	66,747	3.83 %	64,287	4.21 %	61,690	4.24 %	59,183	28.15 %	46,183	3.61	3.62	-0.01 -0.3 %	
BLANDU22	Sep 2022	6	66,441	0.01 %	66,435	1.53 %	65,434	2.37 %	63,922	4.18 %	61,360	1.06	1.05	0.01 0.95 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.15	0.70	8.28
JAS	4.08	0.20	5.15
CKP	5.20	0.20	4.00
MBK	12.50	0.40	3.31
GFPT	12.90	0.40	3.20
TOA	29.75	0.75	2.59
MINT	33.50	0.75	2.29
BAY	35.25	0.75	2.17
COM7	43.00	0.75	1.78
KTB	13.80	0.20	1.47

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	144.00	-4.00	-2.70
TQM	40.00	-1.00	-2.44
SPRC	9.65	-0.20	-2.03
TOP	51.75	-1.00	-1.90
ESSO	7.95	-0.15	-1.85
BANPU	11.00	-0.20	-1.79
DELTA	388.00	-7.00	-1.77
BLA	43.25	-0.75	-1.70
CPN	59.00	-1.00	-1.67
CPF	24.10	-0.40	-1.63

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
31/03/2022	34,881	34,802	79	14,723	16,358	-1,635	43,507	41,951	1,556	93,111	377,345

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2022	22,607	20,482	2,125	7,471	6,191	1,280	20,145	23,550	-3,405	50,223	40,024

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2022	3	0	3	3,805	13,881	-10,076	26,860	16,787	10,073	30,668	140,845