

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Feb-22	11-Feb-22	Change	14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22	(+/-)	08-Feb-22
S50G22	Feb 2022	1,019.10	1,025.00	-5.9 -0.58 %	242	-0.41 %	243	-5.08 %	256	-14.95 %	301	-7.38 %	325
S50H22	Mar 2022	1,014.10	1,021.10	-7 -0.69 %	450,203	-0.64 %	453,122	-2.09 %	462,805	0.98 %	458,334	10.12 %	416,208
S50J22	Apr 2022	1,012.50	1,016.30	-3.8 -0.37 %	91	42.19 %	64	12.28 %	57	1.79 %	56	12.00 %	50
S50M22	Jun 2022	1,008.40	1,015.40	-7 -0.69 %	57,330	0.53 %	57,025	-0.92 %	57,553	1.62 %	56,634	4.25 %	54,323
S50U22	Sep 2022	1,003.80	1,010.80	-7 -0.69 %	16,337	1.13 %	16,155	-1.08 %	16,332	-0.55 %	16,422	-0.22 %	16,459
S50Z22	Dec 2022	1,002.70	1,009.60	-6.9 -0.68 %	6,789	1.22 %	6,707	-0.16 %	6,718	-0.55 %	6,755	8.34 %	6,235

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Feb-22	11-Feb-22	Change	14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22	(+/-)	08-Feb-22
TRUEH22	Mar 2022	83,876	4.90	4.96	-0.06 -1.21 %	191,293	35.11 %	141,583	2.73 %	137,824	12.48 %	122,535	1.97 %	120,163
JASH22	Mar 2022	33,279	3.69	3.53	0.16 4.53 %	120,228	-14.40 %	140,450	-0.04 %	140,500	-1.41 %	142,503	-0.70 %	143,509
TTBH22	Mar 2022	25,772	1.42	1.44	-0.02 -1.39 %	102,586	1.82 %	100,756	5.50 %	95,504	0.97 %	94,590	-5.04 %	99,611
SIRIM22	Jun 2022	25,201	1.29	1.31	-0.02 -1.53 %	87,699	40.32 %	62,499	8.98 %	57,350	19.83 %	47,861	-7.71 %	51,861
JASM22	Jun 2022	20,189	3.69	3.52	0.17 4.83 %	51,805	-4.03 %	53,982	-4.43 %	56,482	14.15 %	49,482	8.56 %	45,580
WHAH22	Mar 2022	19,595	3.49	3.51	-0.02 -0.57 %	72,878	-2.75 %	74,936	-1.32 %	75,942	-1.21 %	76,876	2.24 %	75,193
IRPCH22	Mar 2022	14,708	3.85	3.85	0.00 0.00 %	62,388	2.33 %	60,966	6.05 %	57,488	6.25 %	54,105	-11.63 %	61,223
LPNH22	Mar 2022	12,548	4.90	4.97	-0.07 -1.41 %	8,639	-36.70 %	13,648	0.07 %	13,638	-20.25 %	17,101	0.02 %	17,097
BANPUH22X	Mar 2022	9,581	11.60	11.39	0.21 1.84 %	64,269	-8.10 %	69,931	-1.12 %	70,720	-3.44 %	73,241	-1.49 %	74,350
GUNKULH22	Mar 2022	8,220	6.58	6.70	-0.12 -1.79 %	217,174	-2.69 %	223,172	0.51 %	222,040	-2.26 %	227,176	1.28 %	224,294

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22	(+/-)	08-Feb-22	14-Feb-22	11-Feb-22	Change
GUNKULH22	Mar 2022	8,220	217,174	-2.69 %	223,172	0.51 %	222,040	-2.26 %	227,176	1.28 %	224,294	6.58	6.70	-0.1 -1.8 %
TRUEH22	Mar 2022	83,876	191,293	35.11 %	141,583	2.73 %	137,824	12.48 %	122,535	1.97 %	120,163	4.90	4.96	-0.06 -1.2 %
BLANDH22	Mar 2022	261	136,145	0.18 %	135,901	0.07 %	135,810	0.87 %	134,644	0.08 %	134,536	1.08	1.08	0 0 %
JASH22	Mar 2022	33,279	120,228	-14.40 %	140,450	-0.04 %	140,500	-1.41 %	142,503	-0.70 %	143,509	3.69	3.53	0.2 4.53 %
SUPERH22	Mar 2022	1,000	104,796	-0.95 %	105,796	-10.94 %	118,795	-1.66 %	120,795	-0.01 %	120,805	0.94	0.97	-0.03 -3.1 %
TTBH22	Mar 2022	25,772	102,586	1.82 %	100,756	5.50 %	95,504	0.97 %	94,590	-5.04 %	99,611	1.42	1.44	-0.02 -1.4 %
SIRIM22	Jun 2022	25,201	87,699	40.32 %	62,499	8.98 %	57,350	19.83 %	47,861	-7.71 %	51,861	1.29	1.31	-0.02 -1.5 %
SUPERM22	Jun 2022	5	76,821	0.01 %	76,816	0.00 %	76,816	0.00 %	76,814	1.32 %	75,814	0.94	0.97	-0.03 -3.1 %
GUNKULM22	Jun 2022	3,078	73,621	-3.27 %	76,111	2.09 %	74,551	2.98 %	72,397	0.72 %	71,881	6.47	6.65	-0.2 -2.7 %
WHAH22	Mar 2022	19,595	72,878	-2.75 %	74,936	-1.32 %	75,942	-1.21 %	76,876	2.24 %	75,193	3.49	3.51	-0.02 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.70	0.16	4.52
SGP	14.00	0.60	4.48
BCP	29.75	0.75	2.59
ESSO	7.90	0.15	1.94
CHG	3.18	0.06	1.92
PTTEP	133.50	2.50	1.91
BANPU	11.50	0.20	1.77
BCH	18.20	0.20	1.11
OR	25.25	0.25	1.00
TOP	53.50	0.50	0.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.78	-0.37	-7.18
BA	10.30	-0.50	-4.63
ERW	3.00	-0.12	-3.85
EPG	10.10	-0.40	-3.81
DELTA	387.00	-15.00	-3.73
PSH	14.30	-0.50	-3.38
COM7	73.50	-2.25	-2.97
STEC	14.40	-0.40	-2.70
MINT	31.75	-0.75	-2.31
MEGA	43.25	-1.00	-2.26

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
14/02/2022	56,470	63,614	-7,144	29,896	27,298	2,598	70,294	65,748	4,546	156,660	530,992

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2022	39,026	31,065	7,961	12,122	10,842	1,280	20,852	30,093	-9,241	72,000	49,539

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2022	0	0	0	6,952	6,384	568	15,351	15,919	-568	22,303	150,987