

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Feb-22	14-Feb-22	Change	15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22
S50G22	Feb 2022	1,028.00	1,019.10	8.9 0.87 %	254	4.96 %	242	-0.41 %	243	-5.08 %	256	-14.95 %	301
S50H22	Mar 2022	1,024.30	1,014.10	10.2 1.01 %	454,420	0.94 %	450,203	-0.64 %	453,122	-2.09 %	462,805	0.98 %	458,334
S50J22	Apr 2022	1,022.50	1,012.50	10 0.99 %	99	8.79 %	91	42.19 %	64	12.28 %	57	1.79 %	56
S50M22	Jun 2022	1,018.50	1,008.40	10.1 1 %	59,028	2.96 %	57,330	0.53 %	57,025	-0.92 %	57,553	1.62 %	56,634
S50U22	Sep 2022	1,013.70	1,003.80	9.9 0.99 %	16,956	3.79 %	16,337	1.13 %	16,155	-1.08 %	16,332	-0.55 %	16,422
S50Z22	Dec 2022	1,012.70	1,002.70	10 1 %	6,794	0.07 %	6,789	1.22 %	6,707	-0.16 %	6,718	-0.55 %	6,755

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Feb-22	14-Feb-22	Change	15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22
TRUEH22	Mar 2022	53,762	4.92	4.90	0.02 0.41 %	190,581	-0.37 %	191,293	35.11 %	141,583	2.73 %	137,824	12.48 %	122,535
TTBH22	Mar 2022	10,345	1.43	1.42	0.01 0.70 %	104,292	1.66 %	102,586	1.82 %	100,756	5.50 %	95,504	0.97 %	94,590
BANPUH22X	Mar 2022	8,610	11.40	11.60	-0.20 -1.72 %	70,573	9.81 %	64,269	-8.10 %	69,931	-1.12 %	70,720	-3.44 %	73,241
WHAH22	Mar 2022	8,584	3.53	3.49	0.04 1.15 %	68,865	-5.51 %	72,878	-2.75 %	74,936	-1.32 %	75,942	-1.21 %	76,876
IRPCH22	Mar 2022	8,135	3.83	3.85	-0.02 -0.52 %	67,376	8.00 %	62,388	2.33 %	60,966	6.05 %	57,488	6.25 %	54,105
EAH22	Mar 2022	5,341	95.25	90.75	4.50 4.96 %	15,384	-4.39 %	16,091	0.59 %	15,997	-0.61 %	16,095	1.54 %	15,851
PTTH22	Mar 2022	5,289	39.37	39.60	-0.23 -0.58 %	8,829	-25.42 %	11,838	-13.71 %	13,719	2.99 %	13,321	2.98 %	12,935
BECH22	Mar 2022	3,756	15.41	14.40	1.01 7.01 %	53,708	-3.03 %	55,386	0.00 %	55,386	-1.74 %	56,367	0.07 %	56,326
JASH22	Mar 2022	3,746	3.65	3.69	-0.04 -1.08 %	122,615	1.99 %	120,228	-14.40 %	140,450	-0.04 %	140,500	-1.41 %	142,503
WHAM22	Jun 2022	3,511	3.51	3.50	0.01 0.29 %	47,081	-4.07 %	49,079	2.08 %	48,078	2.23 %	47,031	-1.04 %	47,524

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22	(+/-)	10-Feb-22	(+/-)	09-Feb-22	15-Feb-22	14-Feb-22	Change
GUNKULH22	Mar 2022	1,212	217,176	0.00 %	217,174	-2.69 %	223,172	0.51 %	222,040	-2.26 %	227,176	6.70	6.58	0.1 1.82 %
TRUEH22	Mar 2022	53,762	190,581	-0.37 %	191,293	35.11 %	141,583	2.73 %	137,824	12.48 %	122,535	4.92	4.90	0.02 0.41 %
BLANDH22	Mar 2022	208	136,332	0.14 %	136,145	0.18 %	135,901	0.07 %	135,810	0.87 %	134,644	1.09	1.08	0.01 0.93 %
JASH22	Mar 2022	3,746	122,615	1.99 %	120,228	-14.40 %	140,450	-0.04 %	140,500	-1.41 %	142,503	3.65	3.69	-0.04 -1.1 %
SUPERH22	Mar 2022	3	104,796	0.00 %	104,796	-0.95 %	105,796	-10.94 %	118,795	-1.66 %	120,795	0.95	0.94	0.01 1.06 %
TTBH22	Mar 2022	10,345	104,292	1.66 %	102,586	1.82 %	100,756	5.50 %	95,504	0.97 %	94,590	1.43	1.42	0.01 0.7 %
SIRIM22	Jun 2022	3,062	90,751	3.48 %	87,699	40.32 %	62,499	8.98 %	57,350	19.83 %	47,861	1.26	1.29	-0.03 -2.3 %
SUPERM22	Jun 2022	0	76,821	0.00 %	76,821	0.01 %	76,816	0.00 %	76,816	0.00 %	76,814	0.95	0.94	0.01 1.06 %
GUNKULM22	Jun 2022	1,115	74,130	0.69 %	73,621	-3.27 %	76,111	2.09 %	74,551	2.98 %	72,397	6.66	6.47	0.2 2.94 %
BANPUH22X	Mar 2022	8,610	70,573	9.81 %	64,269	-8.10 %	69,931	-1.12 %	70,720	-3.44 %	73,241	11.40	11.60	-0.2 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	15.50	1.20	8.39
DELTA	418.00	31.00	8.01
GLOBAL	20.90	1.10	5.56
KCE	61.75	2.75	4.66
HANA	62.75	2.75	4.58
EA	95.50	4.00	4.37
COM7	76.50	3.00	4.08
BGRIM	33.50	1.00	3.08
GULF	51.50	1.50	3.00
EPG	10.40	0.30	2.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	22.50	-1.20	-5.06
MTC	54.50	-2.25	-3.96
SAWAD	60.75	-1.25	-2.02
BCP	29.25	-0.50	-1.68
JAS	3.64	-0.06	-1.62
TOP	52.75	-0.75	-1.40
PTTGC	56.50	-0.75	-1.31
PSL	17.10	-0.20	-1.16
TPIPL	1.77	-0.02	-1.12
KTC	66.50	-0.75	-1.12

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
15/02/2022	62,847	78,173	-15,326	34,737	37,617	-2,880	90,932	72,726	18,206	188,516	537,551

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2022	35,759	32,613	3,146	10,146	11,813	-1,667	28,777	30,256	-1,479	74,682	48,667

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/02/2022	0	0	0	9,939	5,464	4,475	18,431	22,906	-4,475	28,370	147,829