

**Index Futures Focus**

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |         |           |        |           |         |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|--------|-----------|---------|-----------|---------|-----------|
|                        |                   | 17-Feb-22    | 15-Feb-22 | Change     | 17-Feb-22     | (+/-)   | 15-Feb-22 | (+/-)  | 14-Feb-22 | (+/-)   | 11-Feb-22 | (+/-)   | 10-Feb-22 |
| S50G22                 | Feb 2022          | 1,034.00     | 1,028.00  | 6 0.58 %   | 248           | -2.36 % | 254       | 4.96 % | 242       | -0.41 % | 243       | -5.08 % | 256       |
| S50H22                 | Mar 2022          | 1,029.20     | 1,024.30  | 4.9 0.48 % | 470,023       | 3.43 %  | 454,420   | 0.94 % | 450,203   | -0.64 % | 453,122   | -2.09 % | 462,805   |
| S50J22                 | Apr 2022          | 1,026.70     | 1,022.50  | 4.2 0.41 % | 99            | 0.00 %  | 99        | 8.79 % | 91        | 42.19 % | 64        | 12.28 % | 57        |
| S50M22                 | Jun 2022          | 1,023.30     | 1,018.50  | 4.8 0.47 % | 58,044        | -1.67 % | 59,028    | 2.96 % | 57,330    | 0.53 %  | 57,025    | -0.92 % | 57,553    |
| S50U22                 | Sep 2022          | 1,018.20     | 1,013.70  | 4.5 0.44 % | 17,041        | 0.50 %  | 16,956    | 3.79 % | 16,337    | 1.13 %  | 16,155    | -1.08 % | 16,332    |
| S50Z22                 | Dec 2022          | 1,017.50     | 1,012.70  | 4.8 0.47 % | 6,805         | 0.16 %  | 6,794     | 0.07 % | 6,789     | 1.22 %  | 6,707     | -0.16 % | 6,718     |

**Block Trade Focus**

**Most Active Volume(Contract)**

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |             | Open Interest |          |           |         |           |          |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|-------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|
|                         |                   |                        | 17-Feb-22    | 15-Feb-22 | Change      | 17-Feb-22     | (+/-)    | 15-Feb-22 | (+/-)   | 14-Feb-22 | (+/-)    | 11-Feb-22 | (+/-)    | 10-Feb-22 |
| WHAU22                  | Sep 2022          | 65,500                 | 3.62         | 3.49      | 0.13 3.72 % | 1,540         | -95.34 % | 33,040    | -1.49 % | 33,540    | 0.00 %   | 33,540    | 0.00 %   | 33,540    |
| TRUEH22                 | Mar 2022          | 45,412                 | 5.11         | 4.92      | 0.19 3.86 % | 211,675       | 11.07 %  | 190,581   | -0.37 % | 191,293   | 35.11 %  | 141,583   | 2.73 %   | 137,824   |
| TTBH22                  | Mar 2022          | 40,665                 | 1.45         | 1.43      | 0.02 1.40 % | 101,351       | -2.82 %  | 104,292   | 1.66 %  | 102,586   | 1.82 %   | 100,756   | 5.50 %   | 95,504    |
| IRPCZ22                 | Dec 2022          | 30,000                 | 3.72         | 3.68      | 0.04 1.09 % | 23,089        | 185.44 % | 8,089     | 0.00 %  | 8,089     | 0.00 %   | 8,089     | 0.00 %   | 8,089     |
| TRUEM22                 | Jun 2022          | 20,238                 | 5.06         | 4.91      | 0.15 3.05 % | 56,014        | -3.94 %  | 58,313    | 0.00 %  | 58,313    | 0.86 %   | 57,813    | -30.61 % | 83,315    |
| TTBM22                  | Jun 2022          | 18,886                 | 1.42         | 1.40      | 0.02 1.43 % | 44,517        | -2.26 %  | 45,546    | -2.04 % | 46,496    | -6.17 %  | 49,555    | -7.35 %  | 53,487    |
| WHAH22                  | Mar 2022          | 14,855                 | 3.66         | 3.53      | 0.13 3.68 % | 60,375        | -12.33 % | 68,865    | -5.51 % | 72,878    | -2.75 %  | 74,936    | -1.32 %  | 75,942    |
| WHAM22                  | Jun 2022          | 9,020                  | 3.64         | 3.51      | 0.13 3.70 % | 48,095        | 2.15 %   | 47,081    | -4.07 % | 49,079    | 2.08 %   | 48,078    | 2.23 %   | 47,031    |
| JASH22                  | Mar 2022          | 5,768                  | 3.69         | 3.65      | 0.04 1.10 % | 126,238       | 2.95 %   | 122,615   | 1.99 %  | 120,228   | -14.40 % | 140,450   | -0.04 %  | 140,500   |
| ORH22                   | Mar 2022          | 5,052                  | 26.85        | 25.50     | 1.35 5.29 % | 8,282         | 7.04 %   | 7,737     | 3.20 %  | 7,497     | -2.56 %  | 7,694     | 6.80 %   | 7,204     |

**Most Active OI (Contract)**

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |          | Settle Price |          |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|----------|--------------|----------|-----------|-----------|-----------|--------------|
|                         |                   |                      | *17-Feb-22      | (+/-)   | 15-Feb-22 | (+/-)   | 14-Feb-22 | (+/-)    | 11-Feb-22    | (+/-)    | 10-Feb-22 | 17-Feb-22 | 15-Feb-22 | Change       |
| GUNKULH22               | Mar 2022          | 1,142                | 217,176         | 0.00 %  | 217,176   | 0.00 %  | 217,174   | -2.69 %  | 223,172      | 0.51 %   | 222,040   | 6.65      | 6.70      | -0.05 -0.8 % |
| TRUEH22                 | Mar 2022          | 45,412               | 211,675         | 11.07 % | 190,581   | -0.37 % | 191,293   | 35.11 %  | 141,583      | 2.73 %   | 137,824   | 5.11      | 4.92      | 0.2 3.86 %   |
| BLANDH22                | Mar 2022          | 6                    | 136,337         | 0.00 %  | 136,332   | 0.14 %  | 136,145   | 0.18 %   | 135,901      | 0.07 %   | 135,810   | 1.09      | 1.09      | 0 0 %        |
| JASH22                  | Mar 2022          | 5,768                | 126,238         | 2.95 %  | 122,615   | 1.99 %  | 120,228   | -14.40 % | 140,450      | -0.04 %  | 140,500   | 3.69      | 3.65      | 0.04 1.1 %   |
| SUPERH22                | Mar 2022          | 8                    | 104,799         | 0.00 %  | 104,796   | 0.00 %  | 104,796   | -0.95 %  | 105,796      | -10.94 % | 118,795   | 0.93      | 0.95      | -0.02 -2.1 % |
| TTBH22                  | Mar 2022          | 40,665               | 101,351         | -2.82 % | 104,292   | 1.66 %  | 102,586   | 1.82 %   | 100,756      | 5.50 %   | 95,504    | 1.45      | 1.43      | 0.02 1.4 %   |
| SIRIM22                 | Jun 2022          | 1,006                | 91,757          | 1.11 %  | 90,751    | 3.48 %  | 87,699    | 40.32 %  | 62,499       | 8.98 %   | 57,350    | 1.27      | 1.26      | 0.01 0.79 %  |
| GUNKULM22               | Jun 2022          | 1,536                | 75,656          | 2.06 %  | 74,130    | 0.69 %  | 73,621    | -3.27 %  | 76,111       | 2.09 %   | 74,551    | 6.58      | 6.66      | -0.08 -1.2 % |
| BANPUH22X               | Mar 2022          | 1,369                | 70,983          | 0.58 %  | 70,573    | 9.81 %  | 64,269    | -8.10 %  | 69,931       | -1.12 %  | 70,720    | 11.24     | 11.40     | -0.2 -1.4 %  |
| IRPCH22                 | Mar 2022          | 4,569                | 66,084          | -1.92 % | 67,376    | 8.00 %  | 62,388    | 2.33 %   | 60,966       | 6.05 %   | 57,488    | 3.87      | 3.83      | 0.04 1.04 %  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock | Close  | Change |      |
|-------|--------|--------|------|
|       |        | (Baht) | (%)  |
| OR    | 27.00  | 1.50   | 5.88 |
| PSL   | 18.00  | 0.90   | 5.26 |
| PLANB | 7.90   | 0.35   | 4.64 |
| TRUE  | 5.15   | 0.17   | 3.41 |
| WHA   | 3.66   | 0.12   | 3.39 |
| KEX   | 23.20  | 0.70   | 3.11 |
| ICHI  | 10.30  | 0.30   | 3.00 |
| BA    | 10.70  | 0.30   | 2.88 |
| SCC   | 399.00 | 11.00  | 2.84 |
| DTAC  | 47.25  | 1.25   | 2.72 |

### Top Loss (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| THCOM  | 10.10  | -0.30  | -2.88 |
| COM7   | 75.00  | -1.50  | -1.96 |
| BANPU  | 11.20  | -0.20  | -1.75 |
| SPALI  | 23.00  | -0.40  | -1.71 |
| SAWAD  | 59.75  | -1.00  | -1.65 |
| GUNKUL | 6.60   | -0.10  | -1.49 |
| MTC    | 53.75  | -0.75  | -1.38 |
| HANA   | 62.00  | -0.75  | -1.20 |
| JMT    | 62.75  | -0.75  | -1.18 |
| PTTEP  | 131.50 | -1.50  | -1.13 |

## 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      |
| 17/02/2022 | 85,937           | 82,416 | 3,521 | 39,647             | 38,692 | 955 | 92,116         | 96,592 | -4,476 | 217,700 | 552,260 |

### Precious Metal Futures

| Date       | Foreign Investor |        |       | Local Institutions |        |     | Local Investor |        |        | Total  |        |
|------------|------------------|--------|-------|--------------------|--------|-----|----------------|--------|--------|--------|--------|
|            | Long             | Short  | Net   | Long               | Short  | Net | Long           | Short  | Net    | Volume | OI     |
| 17/02/2022 | 35,451           | 33,799 | 1,652 | 11,478             | 10,480 | 998 | 25,743         | 28,393 | -2,650 | 72,672 | 48,287 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |       | Local Investor |        |        | Total  |         |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|--------|--------|--------|---------|
|            | Long             | Short | Net | Long               | Short | Net   | Long           | Short  | Net    | Volume | OI      |
| 17/02/2022 | 0                | 0     | 0   | 13,535             | 7,102 | 6,433 | 17,754         | 24,187 | -6,433 | 31,289 | 151,218 |