

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Feb-22	17-Feb-22	Change	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22
S50G22	Feb 2022	1,036.40	1,034.00	2.4 0.23 %	241	-2.82 %	248	-2.36 %	254	4.96 %	242	-0.41 %	243
S50H22	Mar 2022	1,031.90	1,029.20	2.7 0.26 %	466,567	-0.74 %	470,023	3.43 %	454,420	0.94 %	450,203	-0.64 %	453,122
S50J22	Apr 2022	1,029.30	1,026.70	2.6 0.25 %	102	3.03 %	99	0.00 %	99	8.79 %	91	42.19 %	64
S50M22	Jun 2022	1,026.20	1,023.30	2.9 0.28 %	57,486	-0.96 %	58,044	-1.67 %	59,028	2.96 %	57,330	0.53 %	57,025
S50U22	Sep 2022	1,021.10	1,018.20	2.9 0.28 %	17,144	0.60 %	17,041	0.50 %	16,956	3.79 %	16,337	1.13 %	16,155
S50Z22	Dec 2022	1,020.30	1,017.50	2.8 0.28 %	6,807	0.03 %	6,805	0.16 %	6,794	0.07 %	6,789	1.22 %	6,707

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Feb-22	17-Feb-22	Change	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22
TRUEH22	Mar 2022	66,627	5.59	5.11	0.48 9.39 %	214,165	1.18 %	211,675	11.07 %	190,581	-0.37 %	191,293	35.11 %	141,583
TRUEM22	Jun 2022	25,693	5.60	5.06	0.54 10.67 %	54,630	-2.47 %	56,014	-3.94 %	58,313	0.00 %	58,313	0.86 %	57,813
BTSM22	Jun 2022	25,212	10.17	9.39	0.78 8.31 %	12,519	-33.12 %	18,718	2.74 %	18,219	5.81 %	17,219	13.14 %	15,219
IRPCZ22	Dec 2022	20,000	3.70	3.72	-0.02 -0.54 %	33,089	43.31 %	23,089	185.44 %	8,089	0.00 %	8,089	0.00 %	8,089
JASM22	Jun 2022	19,412	3.71	3.69	0.02 0.54 %	60,109	6.18 %	56,609	7.20 %	52,808	1.94 %	51,805	-4.03 %	53,982
IRPCH22	Mar 2022	14,186	3.84	3.87	-0.03 -0.78 %	59,502	-9.96 %	66,084	-1.92 %	67,376	8.00 %	62,388	2.33 %	60,966
BTSH22	Mar 2022	11,409	10.24	9.46	0.78 8.25 %	16,910	-8.62 %	18,505	-13.53 %	21,401	4.90 %	20,401	-6.99 %	21,934
JASH22	Mar 2022	10,393	3.72	3.69	0.03 0.81 %	127,244	0.80 %	126,238	2.95 %	122,615	1.99 %	120,228	-14.40 %	140,450
BEMH22	Mar 2022	10,148	8.97	8.71	0.26 2.99 %	11,333	-44.55 %	20,437	0.00 %	20,436	-4.67 %	21,436	-14.04 %	24,936
IRPCM22	Jun 2022	9,015	3.85	3.89	-0.04 -1.03 %	37,573	8.70 %	34,565	1.48 %	34,062	9.68 %	31,057	3.27 %	30,075

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22	(+/-)	11-Feb-22	18-Feb-22	17-Feb-22	Change
GUNKULH22	Mar 2022	6,031	217,183	0.00 %	217,176	0.00 %	217,176	0.00 %	217,174	-2.69 %	223,172	6.71	6.65	0.06 0.9 %
TRUEH22	Mar 2022	66,627	214,165	1.18 %	211,675	11.07 %	190,581	-0.37 %	191,293	35.11 %	141,583	5.59	5.11	0.5 9.39 %
BLANDH22	Mar 2022	562	136,898	0.41 %	136,337	0.00 %	136,332	0.14 %	136,145	0.18 %	135,901	1.09	1.09	0 0 %
JASH22	Mar 2022	10,393	127,244	0.80 %	126,238	2.95 %	122,615	1.99 %	120,228	-14.40 %	140,450	3.72	3.69	0.03 0.81 %
SUPERH22	Mar 2022	0	104,799	0.00 %	104,799	0.00 %	104,796	0.00 %	104,796	-0.95 %	105,796	0.93	0.93	0 0 %
TTBH22	Mar 2022	6,079	99,963	-1.37 %	101,351	-2.82 %	104,292	1.66 %	102,586	1.82 %	100,756	1.45	1.45	0 0 %
SIRIM22	Jun 2022	0	91,757	0.00 %	91,757	1.11 %	90,751	3.48 %	87,699	40.32 %	62,499	1.28	1.27	0.01 0.79 %
SUPERM22	Jun 2022	1,000	77,822	1.30 %	76,822	0.00 %	76,821	0.00 %	76,821	0.01 %	76,816	0.93	0.93	0 0 %
GUNKULM22	Jun 2022	1,515	77,171	2.00 %	75,656	2.06 %	74,130	0.69 %	73,621	-3.27 %	76,111	6.61	6.58	0.03 0.46 %
BANPUH22X	Mar 2022	1,852	70,521	-0.65 %	70,983	0.58 %	70,573	9.81 %	64,269	-8.10 %	69,931	10.93	11.24	-0.3 -2.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	5.70	0.55	10.68
DTAC	51.25	4.00	8.47
BTS	10.20	0.75	7.94
VGI	5.65	0.25	4.63
BCP	30.75	1.25	4.24
MAJOR	20.80	0.60	2.97
SGP	14.10	0.40	2.92
ORI	12.40	0.30	2.48
BEM	8.90	0.20	2.30
EGCO	181.50	4.00	2.25

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	30.25	-1.75	-5.47
STGT	28.25	-1.50	-5.04
SPRC	9.00	-0.35	-3.74
IVL	49.75	-1.50	-2.93
BANPU	10.90	-0.30	-2.68
PTTGC	55.00	-1.25	-2.22
ESSO	7.65	-0.15	-1.92
THANI	4.40	-0.08	-1.79
BH	153.50	-2.50	-1.60
BLA	46.25	-0.75	-1.60

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
18/02/2022	55,028	54,592	436	26,751	24,365	2,386	77,163	79,985	-2,822	158,942	548,347

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2022	25,397	23,600	1,797	6,924	6,163	761	18,318	20,876	-2,558	50,639	49,079

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2022	0	0	0	2,525	11,128	-8,603	22,000	13,397	8,603	24,525	145,729