

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Feb-22	18-Feb-22	Change	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22
S50G22	Feb 2022	1,020.10	1,036.40	-16.3 -1.57 %	235	-2.49 %	241	-2.82 %	248	-2.36 %	254	4.96 %	242
S50H22	Mar 2022	1,014.90	1,031.90	-17 -1.65 %	452,389	-3.04 %	466,567	-0.74 %	470,023	3.43 %	454,420	0.94 %	450,203
S50J22	Apr 2022	1,013.00	1,029.30	-16.3 -1.58 %	102	0.00 %	102	3.03 %	99	0.00 %	99	8.79 %	91
S50M22	Jun 2022	1,009.90	1,026.20	-16.3 -1.59 %	54,545	-5.12 %	57,486	-0.96 %	58,044	-1.67 %	59,028	2.96 %	57,330
S50U22	Sep 2022	1,004.30	1,021.10	-16.8 -1.65 %	18,323	6.88 %	17,144	0.60 %	17,041	0.50 %	16,956	3.79 %	16,337
S50Z22	Dec 2022	1,004.10	1,020.30	-16.2 -1.59 %	6,870	0.93 %	6,807	0.03 %	6,805	0.16 %	6,794	0.07 %	6,789

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Feb-22	18-Feb-22	Change	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22
TRUEM22	Jun 2022	41,510	5.13	5.60	-0.47 -8.39 %	55,616	1.80 %	54,630	-2.47 %	56,014	-3.94 %	58,313	0.00 %	58,313
SIRIU22	Sep 2022	40,000	1.22	1.27	-0.05 -3.94 %	40,068	0.00 %	40,068	0.00 %	40,068	0.00 %	40,068	0.00 %	40,068
TRUEH22	Mar 2022	32,985	5.09	5.59	-0.50 -8.94 %	219,670	2.57 %	214,165	1.18 %	211,675	11.07 %	190,581	-0.37 %	191,293
SIRIM22	Jun 2022	20,013	1.23	1.28	-0.05 -3.91 %	111,770	21.81 %	91,757	0.00 %	91,757	1.11 %	90,751	3.48 %	87,699
TTBH22	Mar 2022	17,364	1.39	1.45	-0.06 -4.14 %	90,828	-9.14 %	99,963	-1.37 %	101,351	-2.82 %	104,292	1.66 %	102,586
IRPCH22	Mar 2022	16,628	3.84	3.84	0.00 0.00 %	50,986	-14.31 %	59,502	-9.96 %	66,084	-1.92 %	67,376	8.00 %	62,388
JASH22	Mar 2022	12,927	3.62	3.72	-0.10 -2.69 %	136,632	7.38 %	127,244	0.80 %	126,238	2.95 %	122,615	1.99 %	120,228
WHAM22	Jun 2022	12,042	3.53	3.67	-0.14 -3.81 %	56,606	12.98 %	50,101	4.17 %	48,095	2.15 %	47,081	-4.07 %	49,079
SIRIZ22	Dec 2022	12,001	1.22	1.27	-0.05 -3.94 %	15,077	0.01 %	15,076	0.00 %	15,076	0.00 %	15,076	0.05 %	15,068
TRUEZ22	Dec 2022	11,000	5.06	5.55	-0.49 -8.83 %	38,246	-2.55 %	39,246	0.00 %	39,245	0.00 %	39,246	7.20 %	36,610

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	(+/-)	14-Feb-22	21-Feb-22	18-Feb-22	Change
TRUEH22	Mar 2022	32,985	219,670	2.57 %	214,165	1.18 %	211,675	11.07 %	190,581	-0.37 %	191,293	5.09	5.59	-0.5 -8.9 %
GUNKULH22	Mar 2022	7,793	215,595	-0.73 %	217,183	0.00 %	217,176	0.00 %	217,176	0.00 %	217,174	6.46	6.71	-0.3 -3.7 %
BLANDH22	Mar 2022	10	136,907	0.01 %	136,898	0.41 %	136,337	0.00 %	136,332	0.14 %	136,145	1.09	1.09	0 0 %
JASH22	Mar 2022	12,927	136,632	7.38 %	127,244	0.80 %	126,238	2.95 %	122,615	1.99 %	120,228	3.62	3.72	-0.1 -2.7 %
SIRIM22	Jun 2022	20,013	111,770	21.81 %	91,757	0.00 %	91,757	1.11 %	90,751	3.48 %	87,699	1.23	1.28	-0.05 -3.9 %
SUPERH22	Mar 2022	2,500	107,299	2.39 %	104,799	0.00 %	104,799	0.00 %	104,796	0.00 %	104,796	0.93	0.93	0 0 %
TTBH22	Mar 2022	17,364	90,828	-9.14 %	99,963	-1.37 %	101,351	-2.82 %	104,292	1.66 %	102,586	1.39	1.45	-0.06 -4.1 %
SUPERM22	Jun 2022	0	77,822	0.00 %	77,822	1.30 %	76,822	0.00 %	76,821	0.00 %	76,821	0.93	0.93	0 0 %
GUNKULM22	Jun 2022	8,048	76,218	-1.23 %	77,171	2.00 %	75,656	2.06 %	74,130	0.69 %	73,621	6.42	6.61	-0.2 -2.9 %
BANPUH22X	Mar 2022	3,737	71,072	0.78 %	70,521	-0.65 %	70,983	0.58 %	70,573	9.81 %	64,269	10.83	10.93	-0.1 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	44.00	1.50	3.53
HMPRO	15.50	0.40	2.65
KEX	23.60	0.60	2.61
BJC	33.50	0.75	2.29
BCH	18.80	0.40	2.17
BEC	15.50	0.30	1.97
COM7	77.75	1.50	1.97
GLOBAL	21.20	0.40	1.92
CPALL	67.00	1.25	1.90
JMT	63.75	1.00	1.59

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	5.10	-0.60	-10.53
IVL	46.00	-3.75	-7.54
DTAC	47.50	-3.75	-7.32
STPI	5.10	-0.25	-4.67
ADVANC	228.00	-10.00	-4.20
JAS	3.60	-0.14	-3.74
GUNKUL	6.45	-0.25	-3.73
BAY	35.50	-1.25	-3.40
SCB	128.50	-4.50	-3.38
WHA	3.52	-0.12	-3.30

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
21/02/2022	68,782	87,047	-18,265	42,196	45,199	-3,003	129,688	108,420	21,268	240,666	532,464

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2022	17,842	17,036	806	4,670	4,506	164	14,445	15,415	-970	36,957	49,133

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2022	0	0	0	572	4,319	-3,747	8,442	4,695	3,747	9,014	146,483