

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		22-Feb-22	21-Feb-22	Change	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	
S50G22	Feb 2022	1,016.30	1,020.10	-3.8 -0.37 %	233	-0.85 %	235	-2.49 %	241	-2.82 %	248	-2.36 %	254	
S50H22	Mar 2022	1,009.90	1,014.90	-5 -0.49 %	424,922	-6.07 %	452,389	-3.04 %	466,567	-0.74 %	470,023	3.43 %	454,420	
S50J22	Apr 2022	1,008.00	1,013.00	-5 -0.49 %	117	14.71 %	102	0.00 %	102	3.03 %	99	0.00 %	99	
S50M22	Jun 2022	1,004.90	1,009.90	-5 -0.5 %	53,329	-2.23 %	54,545	-5.12 %	57,486	-0.96 %	58,044	-1.67 %	59,028	
S50U22	Sep 2022	999.70	1,004.30	-4.6 -0.46 %	18,644	1.75 %	18,323	6.88 %	17,144	0.60 %	17,041	0.50 %	16,956	
S50Z22	Dec 2022	999.70	1,004.10	-4.4 -0.44 %	6,929	0.86 %	6,870	0.93 %	6,807	0.03 %	6,805	0.16 %	6,794	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			22-Feb-22	21-Feb-22	Change	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	
TTBH22	Mar 2022	23,911	1.39	1.39	0.00 0.00 %	73,577	-18.99 %	90,828	-9.14 %	99,963	-1.37 %	101,351	-2.82 %	104,292	
WHAM22	Jun 2022	18,093	3.49	3.53	-0.04 -1.13 %	60,197	6.34 %	56,606	12.98 %	50,101	4.17 %	48,095	2.15 %	47,081	
JASM22	Jun 2022	12,103	3.56	3.61	-0.05 -1.39 %	60,810	-2.87 %	62,610	4.16 %	60,109	6.18 %	56,609	7.20 %	52,808	
BTSM22	Jun 2022	12,013	9.82	9.82	0.00 0.00 %	13,541	22.79 %	11,028	-11.91 %	12,519	-33.12 %	18,718	2.74 %	18,219	
TRUEH22	Mar 2022	11,084	5.06	5.09	-0.03 -0.59 %	224,274	2.10 %	219,670	2.57 %	214,165	1.18 %	211,675	11.07 %	190,581	
WHAH22	Mar 2022	9,547	3.49	3.55	-0.06 -1.69 %	60,529	-9.65 %	66,996	10.84 %	60,446	0.12 %	60,375	-12.33 %	68,865	
TRUEM22	Jun 2022	8,667	5.05	5.13	-0.08 -1.56 %	57,266	2.97 %	55,616	1.80 %	54,630	-2.47 %	56,014	-3.94 %	58,313	
SIRIH22	Mar 2022	8,541	1.23	1.24	-0.01 -0.81 %	54,932	-13.12 %	63,231	1.47 %	62,312	3.32 %	60,309	1.75 %	59,270	
CHGH22	Mar 2022	8,078	3.45	3.31	0.14 4.23 %	13,683	-20.55 %	17,223	6.33 %	16,197	3.19 %	15,696	0.00 %	15,696	
JASH22	Mar 2022	7,282	3.55	3.62	-0.07 -1.93 %	131,442	-3.80 %	136,632	7.38 %	127,244	0.80 %	126,238	2.95 %	122,615	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	(+/-)	15-Feb-22	22-Feb-22	21-Feb-22	Change	
TRUEH22	Mar 2022	11,084	224,274	2.10 %	219,670	2.57 %	214,165	1.18 %	211,675	11.07 %	190,581	5.06	5.09	-0.03 -0.6 %	
GUNKULH22	Mar 2022	3,835	214,479	-0.52 %	215,595	-0.73 %	217,183	0.00 %	217,176	0.00 %	217,176	6.49	6.46	0.03 0.46 %	
BLANDH22	Mar 2022	1,860	135,137	-1.29 %	136,907	0.01 %	136,898	0.41 %	136,337	0.00 %	136,332	1.07	1.09	-0.02 -1.8 %	
JASH22	Mar 2022	7,282	131,442	-3.80 %	136,632	7.38 %	127,244	0.80 %	126,238	2.95 %	122,615	3.55	3.62	-0.07 -1.9 %	
SIRIM22	Jun 2022	5,014	116,784	4.49 %	111,770	21.81 %	91,757	0.00 %	91,757	1.11 %	90,751	1.22	1.23	-0.01 -0.8 %	
SUPERH22	Mar 2022	2,000	105,299	-1.86 %	107,299	2.39 %	104,799	0.00 %	104,799	0.00 %	104,796	0.92	0.93	-0.01 -1.1 %	
SUPERM22	Jun 2022	1,004	76,826	-1.28 %	77,822	0.00 %	77,822	1.30 %	76,822	0.00 %	76,821	0.95	0.93	0.02 2.15 %	
GUNKULM22	Jun 2022	3,132	73,709	-3.29 %	76,218	-1.23 %	77,171	2.00 %	75,656	2.06 %	74,130	6.47	6.42	0.05 0.78 %	
TTBH22	Mar 2022	23,911	73,577	-18.99 %	90,828	-9.14 %	99,963	-1.37 %	101,351	-2.82 %	104,292	1.39	1.39	0 0 %	
BANPUH22X	Mar 2022	3,958	72,379	1.84 %	71,072	0.78 %	70,521	-0.65 %	70,983	0.58 %	70,573	10.88	10.83	0.05 0.46 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	8.20	0.60	7.89
THG	47.00	3.00	6.82
CHG	3.46	0.20	6.13
BCH	19.60	0.80	4.26
PSL	18.50	0.70	3.93
BCP	30.75	1.00	3.36
GFPT	13.00	0.40	3.17
IVL	47.25	1.25	2.72
ESSO	7.65	0.15	2.00
PTTEP	129.50	2.50	1.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.78	-0.16	-4.06
BA	9.95	-0.35	-3.40
MINT	31.00	-1.00	-3.13
MAJOR	20.40	-0.50	-2.39
AOT	63.50	-1.50	-2.31
AMATA	21.60	-0.50	-2.26
CENTEL	35.25	-0.75	-2.08
LH	9.45	-0.20	-2.07
STGT	27.00	-0.50	-1.82
KEX	23.20	-0.40	-1.69

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
22/02/2022	84,934	99,918	-14,984	41,899	43,382	-1,483	142,507	126,040	16,467	269,340	504,174

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2022	20,984	18,887	2,097	7,629	7,058	571	14,837	17,505	-2,668	43,450	50,430

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/02/2022	0	9	-9	16,775	10,448	6,327	36,902	43,220	-6,318	53,677	144,633