

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Feb-22	22-Feb-22	Change	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22
S50G22	Feb 2022	1,023.30	1,016.30	7 0.69 %	208	-10.73 %	233	-0.85 %	235	-2.49 %	241	-2.82 %	248
S50H22	Mar 2022	1,016.80	1,009.90	6.9 0.68 %	437,722	3.01 %	424,922	-6.07 %	452,389	-3.04 %	466,567	-0.74 %	470,023
S50J22	Apr 2022	1,014.00	1,008.00	6 0.6 %	127	8.55 %	117	14.71 %	102	0.00 %	102	3.03 %	99
S50M22	Jun 2022	1,011.50	1,004.90	6.6 0.66 %	53,354	0.05 %	53,329	-2.23 %	54,545	-5.12 %	57,486	-0.96 %	58,044
S50U22	Sep 2022	1,006.20	999.70	6.5 0.65 %	18,663	0.10 %	18,644	1.75 %	18,323	6.88 %	17,144	0.60 %	17,041
S50Z22	Dec 2022	1,006.10	999.70	6.4 0.64 %	6,784	-2.09 %	6,929	0.86 %	6,870	0.93 %	6,807	0.03 %	6,805

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Feb-22	22-Feb-22	Change	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22
TRUEH22	Mar 2022	134,453	4.99	5.06	-0.07 -1.38 %	142,934	-36.27 %	224,274	2.10 %	219,670	2.57 %	214,165	1.18 %	211,675
TRUEM22	Jun 2022	39,378	4.98	5.05	-0.07 -1.39 %	52,899	-7.63 %	57,266	2.97 %	55,616	1.80 %	54,630	-2.47 %	56,014
JASM22	Jun 2022	11,537	3.45	3.56	-0.11 -3.09 %	68,333	12.37 %	60,810	-2.87 %	62,610	4.16 %	60,109	6.18 %	56,609
TRUEZ22	Dec 2022	9,244	4.96	5.03	-0.07 -1.39 %	29,006	-24.16 %	38,246	0.00 %	38,246	-2.55 %	39,246	0.00 %	39,245
TTBH22	Mar 2022	8,147	1.42	1.39	0.03 2.16 %	77,279	5.03 %	73,577	-18.99 %	90,828	-9.14 %	99,963	-1.37 %	101,351
WHAZ22	Dec 2022	8,000	3.42	3.43	-0.01 -0.29 %	8,001	99.98 %	4,001	14.28 %	3,501	598.80 %	501	0.00 %	501
TTBZ22	Dec 2022	7,000	1.39	1.36	0.03 2.21 %	3,050	-69.65 %	10,050	24.84 %	8,050	0.63 %	8,000	0.00 %	8,000
JASH22	Mar 2022	6,767	3.45	3.55	-0.10 -2.82 %	131,001	-0.34 %	131,442	-3.80 %	136,632	7.38 %	127,244	0.80 %	126,238
GUNKULH22	Mar 2022	5,593	6.63	6.49	0.14 2.16 %	216,457	0.92 %	214,479	-0.52 %	215,595	-0.73 %	217,183	0.00 %	217,176
TRUEU22	Sep 2022	5,014	4.97	5.04	-0.07 -1.39 %	43,054	13.17 %	38,044	2.71 %	37,039	-9.70 %	41,019	-2.37 %	42,016

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	(+/-)	17-Feb-22	23-Feb-22	22-Feb-22	Change
GUNKULH22	Mar 2022	5,593	216,457	0.92 %	214,479	-0.52 %	215,595	-0.73 %	217,183	0.00 %	217,176	6.63	6.49	0.1 2.16 %
TRUEH22	Mar 2022	134,453	142,934	-36.27 %	224,274	2.10 %	219,670	2.57 %	214,165	1.18 %	211,675	4.99	5.06	-0.07 -1.4 %
BLANDH22	Mar 2022	184	134,958	-0.13 %	135,137	-1.29 %	136,907	0.01 %	136,898	0.41 %	136,337	1.06	1.07	-0.01 -0.9 %
JASH22	Mar 2022	6,767	131,001	-0.34 %	131,442	-3.80 %	136,632	7.38 %	127,244	0.80 %	126,238	3.45	3.55	-0.1 -2.8 %
SIRIM22	Jun 2022	3,000	117,784	0.86 %	116,784	4.49 %	111,770	21.81 %	91,757	0.00 %	91,757	1.25	1.22	0.03 2.46 %
SUPERH22	Mar 2022	10	105,301	0.00 %	105,299	-1.86 %	107,299	2.39 %	104,799	0.00 %	104,799	0.94	0.92	0.02 2.17 %
TTBH22	Mar 2022	8,147	77,279	5.03 %	73,577	-18.99 %	90,828	-9.14 %	99,963	-1.37 %	101,351	1.42	1.39	0.03 2.16 %
SUPERM22	Jun 2022	0	76,826	0.00 %	76,826	-1.28 %	77,822	0.00 %	77,822	1.30 %	76,822	0.94	0.95	-0.01 -1.1 %
BANPUH22X	Mar 2022	2,747	73,625	1.72 %	72,379	1.84 %	71,072	0.78 %	70,521	-0.65 %	70,983	11.08	10.88	0.2 1.84 %
GUNKULM22	Jun 2022	3,510	71,218	-3.38 %	73,709	-3.29 %	76,218	-1.23 %	77,171	2.00 %	75,656	6.45	6.47	-0.02 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.30	0.60	10.53
STPI	5.60	0.45	8.74
MEGA	46.00	3.25	7.60
THG	49.75	2.75	5.85
BEC	16.30	0.80	5.16
JMT	67.25	3.25	5.08
AP	11.30	0.40	3.67
ORI	12.50	0.40	3.31
COM7	80.25	2.50	3.22
BLA	45.75	1.25	2.81

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.42	-0.12	-3.39
TRUE	5.00	-0.10	-1.96
SPALI	22.00	-0.40	-1.79
INTUCH	77.00	-1.25	-1.60
PTT	38.50	-0.50	-1.28
PTTEP	128.00	-1.50	-1.16
BH	150.50	-1.50	-0.99
STGT	26.75	-0.25	-0.93
STA	29.00	-0.25	-0.85
TTW	11.60	-0.10	-0.85

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
23/02/2022	74,860	68,318	6,542	38,400	34,921	3,479	90,910	100,931	-10,021	204,170	516,858

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2022	19,660	22,579	-2,919	5,179	5,845	-666	17,401	13,816	3,585	42,240	48,791

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/02/2022	0	0	0	10,085	24,402	-14,317	44,852	30,535	14,317	54,937	140,149