

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Feb-22	23-Feb-22	Change	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22
S50G22	Feb 2022	1,005.50	1,023.30	-17.8 -1.74 %	156	-25.00 %	208	-10.73 %	233	-0.85 %	235	-2.49 %	241
S50H22	Mar 2022	1,001.50	1,016.80	-15.3 -1.5 %	421,830	-3.63 %	437,722	3.01 %	424,922	-6.07 %	452,389	-3.04 %	466,567
S50J22	Apr 2022	998.20	1,014.00	-15.8 -1.56 %	136	7.09 %	127	8.55 %	117	14.71 %	102	0.00 %	102
S50M22	Jun 2022	996.20	1,011.50	-15.3 -1.51 %	50,847	-4.70 %	53,354	0.05 %	53,329	-2.23 %	54,545	-5.12 %	57,486
S50U22	Sep 2022	991.20	1,006.20	-15 -1.49 %	19,956	6.93 %	18,663	0.10 %	18,644	1.75 %	18,323	6.88 %	17,144
S50Z22	Dec 2022	991.40	1,006.10	-14.7 -1.46 %	7,076	4.30 %	6,784	-2.09 %	6,929	0.86 %	6,870	0.93 %	6,807

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Feb-22	23-Feb-22	Change	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22
SIRIM22	Jun 2022	38,052	1.20	1.25	-0.05 -4.00 %	147,832	25.51 %	117,784	0.86 %	116,784	4.49 %	111,770	21.81 %	91,757
TRUEM22	Jun 2022	18,099	4.89	4.98	-0.09 -1.81 %	48,456	-8.40 %	52,899	-7.63 %	57,266	2.97 %	55,616	1.80 %	54,630
BANPUH22X	Mar 2022	16,894	10.72	11.08	-0.36 -3.25 %	64,527	-12.36 %	73,625	1.72 %	72,379	1.84 %	71,072	0.78 %	70,521
WHAZ22	Dec 2022	16,001	3.38	3.42	-0.04 -1.17 %	16,002	100.00 %	8,001	99.98 %	4,001	14.28 %	3,501	598.80 %	501
WHAM22	Jun 2022	12,049	3.35	3.45	-0.10 -2.90 %	63,259	2.33 %	61,817	2.69 %	60,197	6.34 %	56,606	12.98 %	50,101
WHAH22	Mar 2022	10,074	3.39	3.48	-0.09 -2.59 %	57,364	-5.99 %	61,020	0.81 %	60,529	-9.65 %	66,996	10.84 %	60,446
SUPERH22	Mar 2022	10,026	0.93	0.94	-0.01 -1.06 %	95,322	-9.48 %	105,301	0.00 %	105,299	-1.86 %	107,299	2.39 %	104,799
GUNKULH22	Mar 2022	10,002	6.28	6.63	-0.35 -5.28 %	208,798	-3.54 %	216,457	0.92 %	214,479	-0.52 %	215,595	-0.73 %	217,183
TRUEH22	Mar 2022	9,961	4.88	4.99	-0.11 -2.20 %	143,794	0.60 %	142,934	-36.27 %	224,274	2.10 %	219,670	2.57 %	214,165
IRPCH22	Mar 2022	9,683	3.69	3.79	-0.10 -2.64 %	51,261	1.61 %	50,449	-1.90 %	51,424	0.86 %	50,986	-14.31 %	59,502

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	(+/-)	18-Feb-22	24-Feb-22	23-Feb-22	Change
GUNKULH22	Mar 2022	10,002	208,798	-3.54 %	216,457	0.92 %	214,479	-0.52 %	215,595	-0.73 %	217,183	6.28	6.63	-0.4 -5.3 %
SIRIM22	Jun 2022	38,052	147,832	25.51 %	117,784	0.86 %	116,784	4.49 %	111,770	21.81 %	91,757	1.20	1.25	-0.05 -4 %
TRUEH22	Mar 2022	9,961	143,794	0.60 %	142,934	-36.27 %	224,274	2.10 %	219,670	2.57 %	214,165	4.88	4.99	-0.1 -2.2 %
BLANDH22	Mar 2022	1,319	134,866	-0.07 %	134,958	-0.13 %	135,137	-1.29 %	136,907	0.01 %	136,898	1.03	1.06	-0.03 -2.8 %
JASH22	Mar 2022	3,763	130,479	-0.40 %	131,001	-0.34 %	131,442	-3.80 %	136,632	7.38 %	127,244	3.40	3.45	-0.05 -1.5 %
SUPERH22	Mar 2022	10,026	95,322	-9.48 %	105,301	0.00 %	105,299	-1.86 %	107,299	2.39 %	104,799	0.93	0.94	-0.01 -1.1 %
TTBH22	Mar 2022	8,788	80,557	4.24 %	77,279	5.03 %	73,577	-18.99 %	90,828	-9.14 %	99,963	1.37	1.42	-0.05 -3.5 %
SUPERM22	Jun 2022	1,000	75,826	-1.30 %	76,826	0.00 %	76,826	-1.28 %	77,822	0.00 %	77,822	0.93	0.94	-0.01 -1.1 %
GUNKULM22	Jun 2022	8,655	68,836	-3.34 %	71,218	-3.38 %	73,709	-3.29 %	76,218	-1.23 %	77,171	6.15	6.45	-0.3 -4.7 %
JASM22	Jun 2022	4,011	66,338	-2.92 %	68,333	12.37 %	60,810	-2.87 %	62,610	4.16 %	60,109	3.40	3.45	-0.05 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	132.50	4.50	3.52
BH	155.50	5.00	3.32
BDMS	23.80	0.60	2.59
BJC	33.75	0.75	2.27
BCP	31.25	0.50	1.63
SPRC	8.80	0.10	1.15
PTT	38.75	0.25	0.65
TOP	53.00	0.25	0.47
THG	49.75	0.00	0.00
TVO	32.25	0.00	0.00
TASCO	18.10	0.00	0.00
TTW	11.60	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	9.45	-0.75	-7.35
MEGA	42.75	-3.25	-7.07
STPI	5.25	-0.35	-6.25
GUNKUL	6.20	-0.40	-6.06
AMATA	20.70	-1.20	-5.48
BLA	43.25	-2.50	-5.46
BA	9.55	-0.55	-5.45
PSL	17.90	-1.00	-5.29
HANA	59.25	-3.25	-5.20
STA	27.50	-1.50	-5.17

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
24/02/2022	105,830	112,691	-6,861	53,725	54,352	-627	174,345	166,857	7,488	333,900	500,001

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2022	51,500	42,403	9,097	13,110	12,136	974	29,930	40,001	-10,071	94,540	51,371

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2022	0	14	-14	21,725	7,708	14,017	26,576	40,579	-14,003	48,301	130,364