

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Feb-22	24-Feb-22	Change	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22
S50H22	Mar 2022	1,008.40	1,001.50	6.9 0.69 %	414,627	-1.71 %	421,830	-3.63 %	437,722	3.01 %	424,922	-6.07 %	452,389
S50J22	Apr 2022	1,005.30	998.20	7.1 0.71 %	150	10.29 %	136	7.09 %	127	8.55 %	117	14.71 %	102
S50M22	Jun 2022	1,003.30	996.20	7.1 0.71 %	49,592	-2.47 %	50,847	-4.70 %	53,354	0.05 %	53,329	-2.23 %	54,545
S50U22	Sep 2022	998.20	991.20	7 0.71 %	19,638	-1.59 %	19,956	6.93 %	18,663	0.10 %	18,644	1.75 %	18,323
S50Z22	Dec 2022	998.00	991.40	6.6 0.67 %	6,766	-4.38 %	7,076	4.30 %	6,784	-2.09 %	6,929	0.86 %	6,870

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Feb-22	24-Feb-22	Change	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22
TRUEM22	Jun 2022	20,840	4.94	4.89	0.05 1.02 %	60,254	24.35 %	48,456	-8.40 %	52,899	-7.63 %	57,266	2.97 %	55,616
GUNKULM22	Jun 2022	19,520	6.27	6.15	0.12 1.95 %	49,345	-28.32 %	68,836	-3.34 %	71,218	-3.38 %	73,709	-3.29 %	76,218
SIRIU22	Sep 2022	10,000	1.20	1.19	0.01 0.84 %	35,070	-12.48 %	40,070	0.00 %	40,068	0.00 %	40,068	0.00 %	40,068
TRUEZ22	Dec 2022	7,500	4.91	4.85	0.06 1.24 %	21,506	-25.86 %	29,006	0.00 %	29,006	-24.16 %	38,246	0.00 %	38,246
TRUEH22	Mar 2022	7,441	4.94	4.88	0.06 1.23 %	145,893	1.46 %	143,794	0.60 %	142,934	-36.27 %	224,274	2.10 %	219,670
BANPUH22X	Mar 2022	6,725	11.05	10.72	0.33 3.08 %	68,490	6.14 %	64,527	-12.36 %	73,625	1.72 %	72,379	1.84 %	71,072
PLANBM22X	Jun 2022	6,501	8.07	7.76	0.31 3.99 %	30,029	7.14 %	28,028	0.00 %	28,027	0.01 %	28,024	0.00 %	28,024
JASH22	Mar 2022	5,713	3.56	3.40	0.16 4.71 %	129,884	-0.46 %	130,479	-0.40 %	131,001	-0.34 %	131,442	-3.80 %	136,632
OSPH22	Mar 2022	5,640	35.70	33.49	2.21 6.60 %	22,425	-17.27 %	27,105	-6.87 %	29,106	2.11 %	28,505	0.37 %	28,400
WHAM22	Jun 2022	5,591	3.38	3.35	0.03 0.90 %	63,350	0.14 %	63,259	2.33 %	61,817	2.69 %	60,197	6.34 %	56,606

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	(+/-)	21-Feb-22	25-Feb-22	24-Feb-22	Change
GUNKULH22	Mar 2022	2,625	209,305	0.24 %	208,798	-3.54 %	216,457	0.92 %	214,479	-0.52 %	215,595	6.34	6.28	0.06 0.96 %
SIRIM22	Jun 2022	3,524	151,356	2.38 %	147,832	25.51 %	117,784	0.86 %	116,784	4.49 %	111,770	1.23	1.20	0.03 2.5 %
TRUEH22	Mar 2022	7,441	145,893	1.46 %	143,794	0.60 %	142,934	-36.27 %	224,274	2.10 %	219,670	4.94	4.88	0.06 1.23 %
BLANDH22	Mar 2022	1	134,866	0.00 %	134,866	-0.07 %	134,958	-0.13 %	135,137	-1.29 %	136,907	1.05	1.03	0.02 1.94 %
JASH22	Mar 2022	5,713	129,884	-0.46 %	130,479	-0.40 %	131,001	-0.34 %	131,442	-3.80 %	136,632	3.56	3.40	0.2 4.71 %
SUPERH22	Mar 2022	4,001	93,323	-2.10 %	95,322	-9.48 %	105,301	0.00 %	105,299	-1.86 %	107,299	0.95	0.93	0.02 2.15 %
TTBH22	Mar 2022	5,135	80,657	0.12 %	80,557	4.24 %	77,279	5.03 %	73,577	-18.99 %	90,828	1.39	1.37	0.02 1.46 %
SUPERM22	Jun 2022	4,100	79,926	5.41 %	75,826	-1.30 %	76,826	0.00 %	76,826	-1.28 %	77,822	0.95	0.93	0.02 2.15 %
BANPUH22X	Mar 2022	6,725	68,490	6.14 %	64,527	-12.36 %	73,625	1.72 %	72,379	1.84 %	71,072	11.05	10.72	0.3 3.08 %
JASM22	Jun 2022	5,514	65,843	-0.75 %	66,338	-2.92 %	68,333	12.37 %	60,810	-2.87 %	62,610	3.49	3.40	0.09 2.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	107.00	7.75	7.81
TTA	10.10	0.65	6.88
OSP	35.75	2.25	6.72
STPI	5.60	0.35	6.67
BGRIM	34.25	1.75	5.38
JAS	3.54	0.18	5.36
HANA	62.25	3.00	5.06
M	53.50	2.00	3.88
ERW	3.16	0.10	3.27
COM7	81.75	2.50	3.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	5.95	-0.10	-1.65
GLOBAL	19.90	-0.32	-1.58
CENTEL	34.50	-0.50	-1.43
SCGP	61.25	-0.75	-1.21
IVL	46.50	-0.50	-1.06
CPN	54.25	-0.50	-0.91
STA	27.25	-0.25	-0.91
ORI	11.80	-0.10	-0.84
KKP	68.75	-0.50	-0.72
BAY	34.50	-0.25	-0.72

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
25/02/2022	66,202	69,854	-3,652	37,362	32,291	5,071	92,160	93,579	-1,419	195,724	490,963

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2022	58,923	67,628	-8,705	10,658	15,378	-4,720	50,406	36,981	13,425	119,987	48,925

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/02/2022	0	59	-59	21,259	8,513	12,746	28,563	41,250	-12,687	49,822	123,342