

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Feb-22	25-Feb-22	Change	28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22
S50H22	Mar 2022	1,008.20	1,008.40	-0.2 -0.02 %	413,779	-0.20 %	414,627	-1.71 %	421,830	-3.63 %	437,722	3.01 %	424,922
S50J22	Apr 2022	1,006.30	1,005.30	1 0.1 %	150	0.00 %	150	10.29 %	136	7.09 %	127	8.55 %	117
S50K22	May 2022	1,007.00	1,004.80	2.2 0.22 %	18	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M22	Jun 2022	1,003.40	1,003.30	0.1 0.01 %	47,493	-4.23 %	49,592	-2.47 %	50,847	-4.70 %	53,354	0.05 %	53,329
S50U22	Sep 2022	997.90	998.20	-0.3 -0.03 %	19,666	0.14 %	19,638	-1.59 %	19,956	6.93 %	18,663	0.10 %	18,644
S50Z22	Dec 2022	998.00	998.00	0 0 %	7,307	8.00 %	6,766	-4.38 %	7,076	4.30 %	6,784	-2.09 %	6,929

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Feb-22	25-Feb-22	Change	28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22
TRUEH22	Mar 2022	11,735	4.95	4.94	0.01 0.20 %	135,284	-7.27 %	145,893	1.46 %	143,794	0.60 %	142,934	-36.27 %	224,274
JASM22	Jun 2022	9,504	3.53	3.49	0.04 1.15 %	59,347	-9.87 %	65,843	-0.75 %	66,338	-2.92 %	68,333	12.37 %	60,810
BAMM22	Jun 2022	8,098	21.30	21.00	0.30 1.43 %	12,321	44.00 %	8,556	-3.20 %	8,839	-7.37 %	9,542	6.71 %	8,942
PLANBH22X	Mar 2022	4,500	7.95	8.00	-0.05 -0.62 %	25,769	-14.87 %	30,269	-6.20 %	32,269	-2.96 %	33,255	0.00 %	33,255
JASH22	Mar 2022	4,233	3.58	3.56	0.02 0.56 %	133,706	2.94 %	129,884	-0.46 %	130,479	-0.40 %	131,001	-0.34 %	131,442
CPALLH22	Mar 2022	4,086	67.55	67.27	0.28 0.42 %	3,846	59.52 %	2,411	-52.05 %	5,028	51.58 %	3,317	-0.84 %	3,345
BTSH22	Mar 2022	4,002	9.65	9.62	0.03 0.31 %	16,614	0.00 %	16,614	3.12 %	16,111	-8.91 %	17,687	-2.75 %	18,188
TRUEM22	Jun 2022	3,277	4.94	4.94	0.00 0.00 %	59,082	-1.95 %	60,254	24.35 %	48,456	-8.40 %	52,899	-7.63 %	57,266
TTBM22	Jun 2022	3,268	1.36	1.36	0.00 0.00 %	48,377	1.32 %	47,746	2.32 %	46,663	-0.48 %	46,890	-2.00 %	47,845
BAMH22	Mar 2022	3,218	21.88	21.10	0.78 3.70 %	5,200	-30.87 %	7,522	-0.07 %	7,527	-22.01 %	9,651	1.04 %	9,552

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Feb-22	(+/-)	25-Feb-22	(+/-)	24-Feb-22	(+/-)	23-Feb-22	(+/-)	22-Feb-22	28-Feb-22	25-Feb-22	Change
GUNKULH22	Mar 2022	1,133	210,364	0.51 %	209,305	0.24 %	208,798	-3.54 %	216,457	0.92 %	214,479	6.30	6.34	-0.04 -0.6 %
SIRIM22	Jun 2022	2,513	153,869	1.66 %	151,356	2.38 %	147,832	25.51 %	117,784	0.86 %	116,784	1.19	1.23	-0.04 -3.3 %
TRUEH22	Mar 2022	11,735	135,284	-7.27 %	145,893	1.46 %	143,794	0.60 %	142,934	-36.27 %	224,274	4.95	4.94	0.01 0.2 %
BLANDH22	Mar 2022	512	134,377	-0.36 %	134,866	0.00 %	134,866	-0.07 %	134,958	-0.13 %	135,137	1.05	1.05	0 0 %
JASH22	Mar 2022	4,233	133,706	2.94 %	129,884	-0.46 %	130,479	-0.40 %	131,001	-0.34 %	131,442	3.58	3.56	0.02 0.56 %
SUPERH22	Mar 2022	4	93,327	0.00 %	93,323	-2.10 %	95,322	-9.48 %	105,301	0.00 %	105,299	0.94	0.95	-0.01 -1.1 %
TTBH22	Mar 2022	1,426	80,293	-0.45 %	80,657	0.12 %	80,557	4.24 %	77,279	5.03 %	73,577	1.38	1.39	-0.01 -0.7 %
SUPERM22	Jun 2022	0	79,926	0.00 %	79,926	5.41 %	75,826	-1.30 %	76,826	0.00 %	76,826	0.94	0.95	-0.01 -1.1 %
BANPUH22X	Mar 2022	324	68,646	0.23 %	68,490	6.14 %	64,527	-12.36 %	73,625	1.72 %	72,379	10.82	11.05	-0.2 -2.1 %
WHAM22	Jun 2022	1,181	63,530	0.28 %	63,350	0.14 %	63,259	2.33 %	61,817	2.69 %	60,197	3.43	3.38	0.05 1.48 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	5.80	0.30	5.45
BAM	21.90	0.90	4.29
TCAP	41.75	1.25	3.09
PTTEP	136.50	4.00	3.02
EA	95.00	1.75	1.88
CPN	55.25	1.00	1.84
SPRC	8.90	0.15	1.71
JAS	3.60	0.06	1.69
MINT	30.75	0.50	1.65
AOT	64.25	1.00	1.58

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	51.00	-11.25	-18.07
PSL	17.50	-0.80	-4.37
PTTGC	53.00	-2.00	-3.64
IVL	45.00	-1.50	-3.23
BJC	33.50	-1.00	-2.90
CPF	25.25	-0.50	-1.94
OR	25.75	-0.50	-1.90
STA	26.75	-0.50	-1.83
QH	2.28	-0.04	-1.72
KCE	60.50	-1.00	-1.63

## 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
28/02/2022	81,173	82,184	-1,011	41,255	40,590	665	115,230	114,884	346	237,658	488,413

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2022	37,330	41,236	-3,906	8,099	6,075	2,024	24,352	22,470	1,882	69,781	47,954

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2022	0	0	0	8,163	3,328	4,835	15,801	20,636	-4,835	23,964	124,030