

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Feb-22	07-Feb-22	Change	08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22
S50G22	Feb 2022	1,009.10	1,001.50	7.6 0.76 %	325	4.17 %	312	4.70 %	298	8.76 %	274	1.11 %	271
S50H22	Mar 2022	1,005.00	996.40	8.6 0.86 %	416,208	1.15 %	411,479	2.04 %	403,250	1.44 %	397,543	3.56 %	383,870
S50J22	Apr 2022	1,002.90	997.00	5.9 0.59 %	50	4.17 %	48	6.67 %	45	0.00 %	45	36.36 %	33
S50M22	Jun 2022	998.30	990.50	7.8 0.79 %	54,323	4.56 %	51,954	0.77 %	51,556	-2.06 %	52,641	2.98 %	51,119
S50U22	Sep 2022	994.40	986.50	7.9 0.8 %	16,459	2.64 %	16,035	2.06 %	15,711	-1.68 %	15,980	-0.02 %	15,983
S50Z22	Dec 2022	993.40	985.70	7.7 0.78 %	6,235	5.34 %	5,919	3.86 %	5,699	0.49 %	5,671	2.46 %	5,535

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Feb-22	07-Feb-22	Change	08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22
SIRIH22	Mar 2022	24,234	1.34	1.33	0.01 0.75 %	84,453	6.05 %	79,638	-2.10 %	81,343	11.74 %	72,794	-28.25 %	101,448
BTSH22	Mar 2022	22,537	9.23	9.30	-0.07 -0.75 %	24,428	-32.00 %	35,921	63.52 %	21,968	-2.23 %	22,468	0.00 %	22,468
IRPCH22	Mar 2022	15,052	3.84	3.93	-0.09 -2.29 %	61,223	22.90 %	49,816	-5.33 %	52,619	2.16 %	51,505	5.09 %	49,012
BANPUH22X	Mar 2022	11,397	11.34	10.91	0.43 3.94 %	74,350	8.72 %	68,388	0.65 %	67,945	1.03 %	67,249	-0.41 %	67,525
WHAH22	Mar 2022	11,052	3.53	3.53	0.00 0.00 %	75,193	7.12 %	70,193	3.39 %	67,891	3.82 %	65,390	-11.14 %	73,589
JASH22	Mar 2022	9,648	3.46	3.39	0.07 2.06 %	143,509	2.50 %	140,012	-1.45 %	142,078	1.75 %	139,632	-15.50 %	165,252
TRUEH22	Mar 2022	9,415	4.83	4.78	0.05 1.05 %	120,163	-3.39 %	124,374	1.28 %	122,806	-0.01 %	122,814	-3.21 %	126,885
TTBH22	Mar 2022	8,248	1.36	1.35	0.01 0.74 %	99,611	7.03 %	93,064	-0.64 %	93,663	1.15 %	92,596	4.54 %	88,576
AWCH22	Mar 2022	8,158	5.02	4.84	0.18 3.72 %	13,629	12.78 %	12,085	-11.31 %	13,626	-9.82 %	15,110	3.51 %	14,598
TRUEM22	Jun 2022	6,600	4.82	4.77	0.05 1.05 %	74,315	-4.62 %	77,915	28.12 %	60,815	0.00 %	60,815	9.95 %	55,314

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	08-Feb-22	07-Feb-22	Change
GUNKULH22	Mar 2022	5,961	224,294	1.99 %	219,916	-0.48 %	220,984	-0.24 %	221,517	0.67 %	220,049	6.82	6.86	-0.04 -0.6 %
JASH22	Mar 2022	9,648	143,509	2.50 %	140,012	-1.45 %	142,078	1.75 %	139,632	-15.50 %	165,252	3.46	3.39	0.07 2.06 %
BLANDH22	Mar 2022	7	134,536	0.01 %	134,529	0.06 %	134,449	0.16 %	134,236	0.02 %	134,204	1.08	1.09	-0.01 -0.9 %
SUPERH22	Mar 2022	1	120,805	0.00 %	120,805	0.83 %	119,805	0.00 %	119,805	1.70 %	117,805	0.95	0.94	0.01 1.06 %
TRUEH22	Mar 2022	9,415	120,163	-3.39 %	124,374	1.28 %	122,806	-0.01 %	122,814	-3.21 %	126,885	4.83	4.78	0.05 1.05 %
TTBH22	Mar 2022	8,248	99,611	7.03 %	93,064	-0.64 %	93,663	1.15 %	92,596	4.54 %	88,576	1.36	1.35	0.01 0.74 %
SIRIH22	Mar 2022	24,234	84,453	6.05 %	79,638	-2.10 %	81,343	11.74 %	72,794	-28.25 %	101,448	1.34	1.33	0.01 0.75 %
SUPERM22	Jun 2022	0	75,814	0.00 %	75,814	-1.30 %	76,814	0.00 %	76,814	-2.54 %	78,814	0.95	0.94	0.01 1.06 %
WHAH22	Mar 2022	11,052	75,193	7.12 %	70,193	3.39 %	67,891	3.82 %	65,390	-11.14 %	73,589	3.53	3.53	0 0 %
BANPUH22X	Mar 2022	11,397	74,350	8.72 %	68,388	0.65 %	67,945	1.03 %	67,249	-0.41 %	67,525	11.34	10.91	0.4 3.94 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	10.70	1.30	13.83
AAV	2.64	0.10	3.94
RS	19.00	0.70	3.83
AEONTS	195.50	7.00	3.71
BANPU	11.30	0.40	3.67
AWC	5.00	0.16	3.31
OR	25.25	0.75	3.06
SGP	13.50	0.40	3.05
SPALI	23.20	0.60	2.65
MINT	31.50	0.75	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.25	-0.40	-7.08
VGI	5.55	-0.26	-4.43
SPRC	9.80	-0.40	-3.92
BGRIM	33.50	-1.25	-3.60
CKP	5.20	-0.15	-2.80
ESSO	7.95	-0.20	-2.45
TPIPL	1.80	-0.03	-1.64
GPSC	75.50	-1.25	-1.63
BCP	30.25	-0.50	-1.63
BCPG	12.80	-0.20	-1.54

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
08/02/2022	89,287	70,249	19,038	29,885	33,067	-3,182	67,560	83,416	-15,856	186,732	493,600

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2022	20,241	14,269	5,972	5,396	2,427	2,969	11,498	20,439	-8,941	37,135	51,656

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/02/2022	0	0	0	302	5,398	-5,096	9,293	4,197	5,096	9,595	139,001