

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Feb-22	08-Feb-22	Change	09-Feb-22	(+/-)	08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22
S50G22	Feb 2022	1,026.70	1,009.10	17.6 1.74 %	301	-7.38 %	325	4.17 %	312	4.70 %	298	8.76 %	274
S50H22	Mar 2022	1,022.40	1,005.00	17.4 1.73 %	458,334	10.12 %	416,208	1.15 %	411,479	2.04 %	403,250	1.44 %	397,543
S50J22	Apr 2022	1,020.80	1,002.90	17.9 1.78 %	56	12.00 %	50	4.17 %	48	6.67 %	45	0.00 %	45
S50M22	Jun 2022	1,016.50	998.30	18.2 1.82 %	56,634	4.25 %	54,323	4.56 %	51,954	0.77 %	51,556	-2.06 %	52,641
S50U22	Sep 2022	1,011.90	994.40	17.5 1.76 %	16,422	-0.22 %	16,459	2.64 %	16,035	2.06 %	15,711	-1.68 %	15,980
S50Z22	Dec 2022	1,011.30	993.40	17.9 1.8 %	6,755	8.34 %	6,235	5.34 %	5,919	3.86 %	5,699	0.49 %	5,671

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Feb-22	08-Feb-22	Change	09-Feb-22	(+/-)	08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22
TTBH22	Mar 2022	37,414	1.42	1.36	0.06 4.41 %	94,590	-5.04 %	99,611	7.03 %	93,064	-0.64 %	93,663	1.15 %	92,596
TRUEH22	Mar 2022	31,490	4.88	4.83	0.05 1.04 %	122,535	1.97 %	120,163	-3.39 %	124,374	1.28 %	122,806	-0.01 %	122,814
IRPCH22	Mar 2022	23,753	3.90	3.84	0.06 1.56 %	54,105	-11.63 %	61,223	22.90 %	49,816	-5.33 %	52,619	2.16 %	51,505
TTBM22	Jun 2022	23,261	1.40	1.34	0.06 4.48 %	49,339	-8.88 %	54,146	5.87 %	51,144	4.25 %	49,058	3.25 %	47,513
WHAH22	Mar 2022	15,401	3.51	3.53	-0.02 -0.57 %	76,876	2.24 %	75,193	7.12 %	70,193	3.39 %	67,891	3.82 %	65,390
TRUEM22	Jun 2022	11,502	4.86	4.82	0.04 0.83 %	66,815	-10.09 %	74,315	-4.62 %	77,915	28.12 %	60,815	0.00 %	60,815
SIRIH22	Mar 2022	11,462	1.34	1.34	0.00 0.00 %	81,615	-3.36 %	84,453	6.05 %	79,638	-2.10 %	81,343	11.74 %	72,794
JASH22	Mar 2022	11,076	3.49	3.46	0.03 0.87 %	142,503	-0.70 %	143,509	2.50 %	140,012	-1.45 %	142,078	1.75 %	139,632
GUNKULH22	Mar 2022	10,692	6.85	6.82	0.03 0.44 %	227,176	1.28 %	224,294	1.99 %	219,916	-0.48 %	220,984	-0.24 %	221,517
BANPUH22X	Mar 2022	8,509	11.45	11.34	0.11 0.97 %	73,241	-1.49 %	74,350	8.72 %	68,388	0.65 %	67,945	1.03 %	67,249

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Feb-22	(+/-)	08-Feb-22	(+/-)	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	09-Feb-22	08-Feb-22	Change
GUNKULH22	Mar 2022	10,692	227,176	1.28 %	224,294	1.99 %	219,916	-0.48 %	220,984	-0.24 %	221,517	6.85	6.82	0.03 0.44 %
JASH22	Mar 2022	11,076	142,503	-0.70 %	143,509	2.50 %	140,012	-1.45 %	142,078	1.75 %	139,632	3.49	3.46	0.03 0.87 %
TRUEH22	Mar 2022	31,490	122,535	1.97 %	120,163	-3.39 %	124,374	1.28 %	122,806	-0.01 %	122,814	4.88	4.83	0.05 1.04 %
SUPERH22	Mar 2022	30	120,795	-0.01 %	120,805	0.00 %	120,805	0.83 %	119,805	0.00 %	119,805	0.94	0.95	-0.01 -1.1 %
TTBH22	Mar 2022	37,414	94,590	-5.04 %	99,611	7.03 %	93,064	-0.64 %	93,663	1.15 %	92,596	1.42	1.36	0.06 4.41 %
SIRIH22	Mar 2022	11,462	81,615	-3.36 %	84,453	6.05 %	79,638	-2.10 %	81,343	11.74 %	72,794	1.34	1.34	0 0 %
WHAH22	Mar 2022	15,401	76,876	2.24 %	75,193	7.12 %	70,193	3.39 %	67,891	3.82 %	65,390	3.51	3.53	-0.02 -0.6 %
SUPERM22	Jun 2022	1,000	76,814	1.32 %	75,814	0.00 %	75,814	-1.30 %	76,814	0.00 %	76,814	0.94	0.95	-0.01 -1.1 %
BANPUH22X	Mar 2022	8,509	73,241	-1.49 %	74,350	8.72 %	68,388	0.65 %	67,945	1.03 %	67,249	11.45	11.34	0.1 0.97 %
GUNKULM22	Jun 2022	1,518	72,397	0.72 %	71,881	3.59 %	69,388	-1.42 %	70,387	-0.70 %	70,883	6.80	6.78	0.02 0.29 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
OSP	34.00	1.75	5.43
TTB	1.40	0.07	5.26
KBANK	162.50	8.00	5.18
CPN	58.00	2.50	4.50
PSL	16.60	0.70	4.40
IVL	51.50	2.00	4.04
AP	10.90	0.40	3.81
AAV	2.74	0.10	3.79
KTB	14.40	0.50	3.60
BAY	37.25	1.25	3.47

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	64.75	-8.50	-11.60
HANA	63.75	-6.50	-9.25
STPI	5.15	-0.20	-3.74
VGI	5.35	-0.20	-3.60
BCP	29.50	-0.75	-2.48
SGP	13.20	-0.30	-2.22
CKP	5.10	-0.10	-1.92
DELTA	410.00	-8.00	-1.91
EPG	10.50	-0.20	-1.87
BLA	45.00	-0.75	-1.64

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
09/02/2022	118,963	135,054	-16,091	57,201	64,647	-7,446	148,942	125,405	23,537	325,106	538,502

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/02/2022	15,294	10,521	4,773	3,979	3,060	919	9,850	15,542	-5,692	29,123	49,811

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/02/2022	0	0	0	1,599	25,224	-23,625	33,018	9,393	23,625	34,617	143,075