

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Feb-22	31-Jan-22	Change	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22
S50G22	Feb 2022	994.00	992.50	1.5 0.15 %	264	-2.94 %	272	0.37 %	271	3.44 %	262	24.76 %	210
S50H22	Mar 2022	988.40	986.60	1.8 0.18 %	380,551	1.50 %	374,916	1.99 %	367,604	-2.08 %	375,395	-3.02 %	387,070
S50J22	Apr 2022	987.30	984.70	2.6 0.26 %	25	56.25 %	16	500.00 %	1	0.00 %	0	0.00 %	0
S50M22	Jun 2022	983.20	981.40	1.8 0.18 %	50,264	3.40 %	48,610	0.27 %	48,479	3.21 %	46,973	2.23 %	45,947
S50U22	Sep 2022	979.30	977.70	1.6 0.16 %	15,993	-1.48 %	16,233	-3.18 %	16,767	0.53 %	16,678	2.31 %	16,301
S50Z22	Dec 2022	979.00	977.50	1.5 0.15 %	5,481	0.51 %	5,453	3.20 %	5,284	0.74 %	5,245	-0.94 %	5,295

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Feb-22	31-Jan-22	Change	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22
TRUEH22	Mar 2022	24,686	4.83	4.83	0.00 0.00 %	125,886	-11.57 %	142,362	19.36 %	119,273	1.71 %	117,262	-16.46 %	140,360
GUNKULH22	Mar 2022	8,411	7.00	6.80	0.20 2.94 %	218,496	0.24 %	217,981	0.97 %	215,886	-2.44 %	221,286	-1.74 %	225,210
WHAH22	Mar 2022	8,135	3.46	3.43	0.03 0.87 %	72,866	3.56 %	70,364	-1.32 %	71,305	-2.73 %	73,306	-1.40 %	74,350
BANPUU22	Sep 2022	7,970	10.97	10.99	-0.02 -0.18 %	29,580	36.88 %	21,610	0.00 %	21,610	0.00 %	21,610	-0.92 %	21,810
JASH22	Mar 2022	5,318	3.33	3.38	-0.05 -1.48 %	163,686	0.61 %	162,692	2.98 %	157,991	11.39 %	141,838	2.94 %	137,791
SUPERM22	Jun 2022	3,800	0.96	0.95	0.01 1.05 %	78,814	5.07 %	75,014	0.00 %	75,014	0.00 %	75,014	0.00 %	75,014
GUNKULM22	Jun 2022	3,800	6.88	6.77	0.11 1.62 %	66,784	4.37 %	63,987	4.07 %	61,487	3.39 %	59,471	1.70 %	58,476
SPRCM22	Jun 2022	3,790	9.77	9.61	0.16 1.66 %	5,805	92.54 %	3,015	0.00 %	3,015	0.00 %	3,015	0.33 %	3,005
AWCH22	Mar 2022	3,582	4.92	4.94	-0.02 -0.40 %	14,612	-12.09 %	16,622	121.89 %	7,491	16.14 %	6,450	0.95 %	6,389
TRUEM22	Jun 2022	3,500	4.82	4.84	-0.02 -0.41 %	53,808	0.94 %	53,308	26.04 %	42,296	11.09 %	38,074	-8.41 %	41,569

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	01-Feb-22	31-Jan-22	Change
GUNKULH22	Mar 2022	8,411	218,496	0.24 %	217,981	0.97 %	215,886	-2.44 %	221,286	-1.74 %	225,210	7.00	6.80	0.2 2.94 %
JASH22	Mar 2022	5,318	163,686	0.61 %	162,692	2.98 %	157,991	11.39 %	141,838	2.94 %	137,791	3.33	3.38	-0.05 -1.5 %
BLANDH22	Mar 2022	689	132,365	0.52 %	131,677	0.09 %	131,561	-0.46 %	132,173	-0.76 %	133,184	1.08	1.08	0 0 %
TRUEH22	Mar 2022	24,686	125,886	-11.57 %	142,362	19.36 %	119,273	1.71 %	117,262	-16.46 %	140,360	4.83	4.83	0 0 %
SUPERH22	Mar 2022	1,004	118,796	0.85 %	117,798	-0.84 %	118,798	0.00 %	118,798	0.00 %	118,798	0.96	0.95	0.01 1.05 %
TTBH22	Mar 2022	2,913	86,496	2.70 %	84,219	-5.16 %	88,802	3.24 %	86,016	-4.66 %	90,217	1.38	1.39	-0.01 -0.7 %
SIRIH22	Mar 2022	281	86,351	-0.01 %	86,362	0.60 %	85,847	-4.57 %	89,955	5.87 %	84,970	1.30	1.31	-0.01 -0.8 %
SUPERM22	Jun 2022	3,800	78,814	5.07 %	75,014	0.00 %	75,014	0.00 %	75,014	0.00 %	75,014	0.96	0.95	0.01 1.05 %
WHAH22	Mar 2022	8,135	72,866	3.56 %	70,364	-1.32 %	71,305	-2.73 %	73,306	-1.40 %	74,350	3.46	3.43	0.03 0.87 %
GUNKULM22	Jun 2022	3,800	66,784	4.37 %	63,987	4.07 %	61,487	3.39 %	59,471	1.70 %	58,476	6.88	6.77	0.1 1.62 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	22.60	1.50	7.11
TKN	7.65	0.45	6.25
DELTA	368.00	21.00	6.05
HANA	73.00	3.50	5.04
AAV	2.62	0.12	4.80
JMT	67.00	3.00	4.69
PSL	16.40	0.70	4.46
GUNKUL	7.20	0.30	4.35
THANI	4.40	0.18	4.27
SGP	13.50	0.50	3.85

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TVO	31.25	-0.50	-1.57
KTB	13.80	-0.20	-1.43
KKP	68.75	-0.75	-1.08
BCH	18.50	-0.20	-1.07
SUPER	0.94	-0.01	-1.05
IVL	47.00	-0.50	-1.05
LH	9.70	-0.10	-1.02
LPN	5.00	-0.05	-0.99
M	51.75	-0.50	-0.96
TU	20.70	-0.20	-0.96

## 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
01/02/2022	49,652	35,858	13,794	19,365	20,169	-804	50,002	62,992	-12,990	119,019	452,578

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2022	17,050	11,926	5,124	5,210	2,706	2,504	8,203	15,831	-7,628	30,463	58,309

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/02/2022	0	0	0	1,230	2,662	-1,432	11,721	10,289	1,432	12,951	139,566