

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Feb-22	01-Feb-22	Change	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22
S50G22	Feb 2022	996.10	994.00	2.1 0.21 %	271	2.65 %	264	-2.94 %	272	0.37 %	271	3.44 %	262
S50H22	Mar 2022	990.80	988.40	2.4 0.24 %	383,870	0.87 %	380,551	1.50 %	374,916	1.99 %	367,604	-2.08 %	375,395
S50J22	Apr 2022	988.30	987.30	1 0.1 %	33	32.00 %	25	56.25 %	16	500.00 %	1	0.00 %	0
S50M22	Jun 2022	985.20	983.20	2 0.2 %	51,119	1.70 %	50,264	3.40 %	48,610	0.27 %	48,479	3.21 %	46,973
S50U22	Sep 2022	981.40	979.30	2.1 0.21 %	15,983	-0.06 %	15,993	-1.48 %	16,233	-3.18 %	16,767	0.53 %	16,678
S50Z22	Dec 2022	980.90	979.00	1.9 0.19 %	5,535	0.99 %	5,481	0.51 %	5,453	3.20 %	5,284	0.74 %	5,245

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Feb-22	01-Feb-22	Change	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22
SIRIH22	Mar 2022	15,217	1.30	1.30	0.00 0.00 %	101,448	17.48 %	86,351	-0.01 %	86,362	0.60 %	85,847	-4.57 %	89,955
TTBH22	Mar 2022	8,372	1.41	1.38	0.03 2.17 %	88,576	2.40 %	86,496	2.70 %	84,219	-5.16 %	88,802	3.24 %	86,016
JASH22	Mar 2022	7,563	3.34	3.33	0.01 0.30 %	165,252	0.96 %	163,686	0.61 %	162,692	2.98 %	157,991	11.39 %	141,838
ORIM22	Jun 2022	7,508	12.11	11.44	0.67 5.86 %	1,912	-77.25 %	8,404	-19.22 %	10,404	0.00 %	10,404	-0.87 %	10,495
CKPH22	Mar 2022	7,367	5.53	5.32	0.21 3.95 %	21,235	8.22 %	19,622	-2.46 %	20,117	2.56 %	19,615	2.62 %	19,115
SIRIM22	Jun 2022	7,050	1.30	1.31	-0.01 -0.76 %	44,855	18.65 %	37,805	0.65 %	37,560	0.00 %	37,560	-9.51 %	41,509
TRUEH22	Mar 2022	6,961	4.86	4.83	0.03 0.62 %	126,885	0.79 %	125,886	-11.57 %	142,362	19.36 %	119,273	1.71 %	117,262
GUNKULH22	Mar 2022	6,626	6.95	7.00	-0.05 -0.71 %	220,049	0.71 %	218,496	0.24 %	217,981	0.97 %	215,886	-2.44 %	221,286
IRPCH22	Mar 2022	6,612	3.80	3.81	-0.01 -0.26 %	49,012	7.86 %	45,439	5.93 %	42,896	6.35 %	40,335	0.32 %	40,206
WHAM22	Jun 2022	6,010	3.44	3.44	0.00 0.00 %	36,705	0.02 %	36,696	-1.20 %	37,142	0.08 %	37,114	0.19 %	37,042

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	02-Feb-22	01-Feb-22	Change
GUNKULH22	Mar 2022	6,626	220,049	0.71 %	218,496	0.24 %	217,981	0.97 %	215,886	-2.44 %	221,286	6.95	7.00	-0.05 -0.7 %
JASH22	Mar 2022	7,563	165,252	0.96 %	163,686	0.61 %	162,692	2.98 %	157,991	11.39 %	141,838	3.34	3.33	0.01 0.3 %
BLANDH22	Mar 2022	1,844	134,204	1.39 %	132,365	0.52 %	131,677	0.09 %	131,561	-0.46 %	132,173	1.09	1.08	0.01 0.93 %
TRUEH22	Mar 2022	6,961	126,885	0.79 %	125,886	-11.57 %	142,362	19.36 %	119,273	1.71 %	117,262	4.86	4.83	0.03 0.62 %
SUPERH22	Mar 2022	1,009	117,805	-0.83 %	118,796	0.85 %	117,798	-0.84 %	118,798	0.00 %	118,798	0.96	0.96	0 0 %
SIRIH22	Mar 2022	15,217	101,448	17.48 %	86,351	-0.01 %	86,362	0.60 %	85,847	-4.57 %	89,955	1.30	1.30	0 0 %
TTBH22	Mar 2022	8,372	88,576	2.40 %	86,496	2.70 %	84,219	-5.16 %	88,802	3.24 %	86,016	1.41	1.38	0.03 2.17 %
SUPERM22	Jun 2022	0	78,814	0.00 %	78,814	5.07 %	75,014	0.00 %	75,014	0.00 %	75,014	0.96	0.96	0 0 %
WHAH22	Mar 2022	1,738	73,589	0.99 %	72,866	3.56 %	70,364	-1.32 %	71,305	-2.73 %	73,306	3.45	3.46	-0.01 -0.3 %
GUNKULM22	Jun 2022	4,073	69,853	4.60 %	66,784	4.37 %	63,987	4.07 %	61,487	3.39 %	59,471	6.92	6.88	0.04 0.58 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.95	0.40	6.11
ORI	12.30	0.70	6.03
DELTA	390.00	22.00	5.98
CKP	5.50	0.30	5.77
BCPG	12.90	0.70	5.74
KTC	63.50	2.75	4.53
AEONTS	189.50	6.50	3.55
MAJOR	20.40	0.60	3.03
BLA	43.75	1.25	2.94
BAM	21.40	0.60	2.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	16.00	-0.40	-2.44
CK	22.10	-0.50	-2.21
GUNKUL	7.05	-0.15	-2.08
CPF	25.25	-0.50	-1.94
SGP	13.30	-0.20	-1.48
GFPT	13.40	-0.20	-1.47
TOP	52.00	-0.75	-1.42
PTTEP	127.00	-1.50	-1.17
SPRC	9.65	-0.10	-1.03
TU	20.50	-0.20	-0.97

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
02/02/2022	47,161	45,094	2,067	22,163	22,835	-672	60,790	62,185	-1,395	130,114	456,811

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2022	16,866	16,781	85	13,191	13,268	-77	15,833	15,841	-8	45,890	57,353

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/02/2022	3	0	3	1,090	3,369	-2,279	8,112	5,836	2,276	9,205	138,390