

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Feb-22	02-Feb-22	Change	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22
S50G22	Feb 2022	996.50	996.10	0.4 0.04 %	274	1.11 %	271	2.65 %	264	-2.94 %	272	0.37 %	271
S50H22	Mar 2022	990.70	990.80	-0.1 -0.01 %	397,543	3.56 %	383,870	0.87 %	380,551	1.50 %	374,916	1.99 %	367,604
S50J22	Apr 2022	990.00	988.30	1.7 0.17 %	45	36.36 %	33	32.00 %	25	56.25 %	16	500.00 %	1
S50M22	Jun 2022	985.00	985.20	-0.2 -0.02 %	52,641	2.98 %	51,119	1.70 %	50,264	3.40 %	48,610	0.27 %	48,479
S50U22	Sep 2022	981.00	981.40	-0.4 -0.04 %	15,980	-0.02 %	15,983	-0.06 %	15,993	-1.48 %	16,233	-3.18 %	16,767
S50Z22	Dec 2022	980.70	980.90	-0.2 -0.02 %	5,671	2.46 %	5,535	0.99 %	5,481	0.51 %	5,453	3.20 %	5,284

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Feb-22	02-Feb-22	Change	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22
SIRIH22	Mar 2022	70,687	1.34	1.30	0.04 3.08 %	72,794	-28.25 %	101,448	17.48 %	86,351	-0.01 %	86,362	0.60 %	85,847
JASH22	Mar 2022	39,439	3.47	3.34	0.13 3.89 %	139,632	-15.50 %	165,252	0.96 %	163,686	0.61 %	162,692	2.98 %	157,991
SIRIM22	Jun 2022	31,376	1.33	1.30	0.03 2.31 %	18,160	-59.51 %	44,855	18.65 %	37,805	0.65 %	37,560	0.00 %	37,560
JASM22	Jun 2022	19,522	3.46	3.36	0.10 2.98 %	39,900	63.61 %	24,388	0.02 %	24,383	4.28 %	23,383	2.19 %	22,881
TTBM22	Jun 2022	17,627	1.32	1.36	-0.04 -2.94 %	47,513	48.99 %	31,890	1.69 %	31,359	0.11 %	31,324	1.69 %	30,804
WHAH22	Mar 2022	15,588	3.52	3.45	0.07 2.03 %	65,390	-11.14 %	73,589	0.99 %	72,866	3.56 %	70,364	-1.32 %	71,305
SIRIU22	Sep 2022	15,000	1.32	1.28	0.04 3.12 %	30,061	99.59 %	15,061	0.00 %	15,061	0.00 %	15,061	24.87 %	12,061
TTBH22	Mar 2022	13,324	1.34	1.41	-0.07 -4.96 %	92,596	4.54 %	88,576	2.40 %	86,496	2.70 %	84,219	-5.16 %	88,802
WHAM22	Jun 2022	8,115	3.46	3.44	0.02 0.58 %	39,739	8.27 %	36,705	0.02 %	36,696	-1.20 %	37,142	0.08 %	37,114
TRUEM22	Jun 2022	7,501	4.91	4.89	0.02 0.41 %	60,815	9.95 %	55,314	2.80 %	53,808	0.94 %	53,308	26.04 %	42,296

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	(+/-)	28-Jan-22	03-Feb-22	02-Feb-22	Change
GUNKULH22	Mar 2022	6,086	221,517	0.67 %	220,049	0.71 %	218,496	0.24 %	217,981	0.97 %	215,886	6.86	6.95	-0.09 -1.3 %
JASH22	Mar 2022	39,439	139,632	-15.50 %	165,252	0.96 %	163,686	0.61 %	162,692	2.98 %	157,991	3.47	3.34	0.1 3.89 %
BLANDH22	Mar 2022	32	134,236	0.02 %	134,204	1.39 %	132,365	0.52 %	131,677	0.09 %	131,561	1.09	1.09	0 0 %
TRUEH22	Mar 2022	7,408	122,814	-3.21 %	126,885	0.79 %	125,886	-11.57 %	142,362	19.36 %	119,273	4.82	4.86	-0.04 -0.8 %
SUPERH22	Mar 2022	4,000	119,805	1.70 %	117,805	-0.83 %	118,796	0.85 %	117,798	-0.84 %	118,798	0.94	0.96	-0.02 -2.1 %
TTBH22	Mar 2022	13,324	92,596	4.54 %	88,576	2.40 %	86,496	2.70 %	84,219	-5.16 %	88,802	1.34	1.41	-0.07 -5 %
SUPERM22	Jun 2022	4,000	76,814	-2.54 %	78,814	0.00 %	78,814	5.07 %	75,014	0.00 %	75,014	0.94	0.96	-0.02 -2.1 %
SIRIH22	Mar 2022	70,687	72,794	-28.25 %	101,448	17.48 %	86,351	-0.01 %	86,362	0.60 %	85,847	1.34	1.30	0.04 3.08 %
GUNKULM22	Jun 2022	1,030	70,883	1.47 %	69,853	4.60 %	66,784	4.37 %	63,987	4.07 %	61,487	6.83	6.92	-0.09 -1.3 %
BANPUH22X	Mar 2022	344	67,249	-0.41 %	67,525	1.82 %	66,318	1.99 %	65,021	-2.36 %	66,591	10.90	10.99	-0.09 -0.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.48	0.14	4.19
TTCL	4.98	0.20	4.18
KTC	65.50	2.00	3.15
WHA	3.52	0.10	2.92
SAWAD	63.25	1.75	2.85
BCP	28.50	0.75	2.70
VGI	5.75	0.15	2.68
TTA	9.65	0.25	2.66
TU	21.00	0.50	2.44
BH	147.50	3.50	2.43

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTB	1.34	-0.05	-3.60
PLANB	7.65	-0.25	-3.16
COM7	78.25	-2.25	-2.80
CKP	5.35	-0.15	-2.73
HANA	71.75	-2.00	-2.71
GUNKUL	6.90	-0.15	-2.13
DTAC	46.75	-1.00	-2.09
KCE	73.25	-1.50	-2.01
JMT	65.25	-1.25	-1.88
QH	2.38	-0.04	-1.65

## 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
03/02/2022	67,136	36,285	30,851	29,254	32,029	-2,775	63,966	92,042	-28,076	160,356	472,154

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2022	20,862	17,439	3,423	5,339	3,566	1,773	13,056	18,252	-5,196	39,257	54,790

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2022	0	0	0	1,706	4,658	-2,952	12,300	9,348	2,952	14,006	136,578