

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Feb-22	03-Feb-22	Change	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22
S50G22	Feb 2022	1,001.50	996.50	5 0.5 %	298	8.76 %	274	1.11 %	271	2.65 %	264	-2.94 %	272
S50H22	Mar 2022	995.70	990.70	5 0.5 %	403,250	1.44 %	397,543	3.56 %	383,870	0.87 %	380,551	1.50 %	374,916
S50J22	Apr 2022	993.10	990.00	3.1 0.31 %	45	0.00 %	45	36.36 %	33	32.00 %	25	56.25 %	16
S50M22	Jun 2022	989.90	985.00	4.9 0.5 %	51,556	-2.06 %	52,641	2.98 %	51,119	1.70 %	50,264	3.40 %	48,610
S50U22	Sep 2022	985.90	981.00	4.9 0.5 %	15,711	-1.68 %	15,980	-0.02 %	15,983	-0.06 %	15,993	-1.48 %	16,233
S50Z22	Dec 2022	984.90	980.70	4.2 0.43 %	5,699	0.49 %	5,671	2.46 %	5,535	0.99 %	5,481	0.51 %	5,453

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Feb-22	03-Feb-22	Change	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22
SIRIM22	Jun 2022	38,451	1.33	1.33	0.00 0.00 %	56,580	211.56 %	18,160	-59.51 %	44,855	18.65 %	37,805	0.65 %	37,560
JASH22	Mar 2022	26,578	3.50	3.47	0.03 0.86 %	142,078	1.75 %	139,632	-15.50 %	165,252	0.96 %	163,686	0.61 %	162,692
SIRIH22	Mar 2022	18,046	1.32	1.34	-0.02 -1.49 %	81,343	11.74 %	72,794	-28.25 %	101,448	17.48 %	86,351	-0.01 %	86,362
IRPCH22	Mar 2022	10,227	3.88	3.79	0.09 2.37 %	52,619	2.16 %	51,505	5.09 %	49,012	7.86 %	45,439	5.93 %	42,896
WHAM22	Jun 2022	7,525	3.49	3.46	0.03 0.87 %	46,242	16.36 %	39,739	8.27 %	36,705	0.02 %	36,696	-1.20 %	37,142
JASM22	Jun 2022	6,105	3.49	3.46	0.03 0.87 %	39,999	0.25 %	39,900	63.61 %	24,388	0.02 %	24,383	4.28 %	23,383
LPNH22	Mar 2022	6,002	5.03	5.03	0.00 0.00 %	17,092	-14.93 %	20,092	14.22 %	17,591	0.37 %	17,527	0.00 %	17,527
TTBH22	Mar 2022	5,068	1.35	1.34	0.01 0.75 %	93,663	1.15 %	92,596	4.54 %	88,576	2.40 %	86,496	2.70 %	84,219
PTTH22	Mar 2022	5,014	38.62	38.02	0.60 1.58 %	10,415	-7.74 %	11,289	0.11 %	11,277	-1.70 %	11,472	0.76 %	11,385
THANIH22	Mar 2022	5,001	4.46	4.38	0.08 1.83 %	15,849	-13.62 %	18,349	2.85 %	17,841	2.88 %	17,342	13.04 %	15,341

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	(+/-)	31-Jan-22	04-Feb-22	03-Feb-22	Change
GUNKULH22	Mar 2022	2,710	220,984	-0.24 %	221,517	0.67 %	220,049	0.71 %	218,496	0.24 %	217,981	6.85	6.86	-0.01 -0.2 %
JASH22	Mar 2022	26,578	142,078	1.75 %	139,632	-15.50 %	165,252	0.96 %	163,686	0.61 %	162,692	3.50	3.47	0.03 0.86 %
BLANDH22	Mar 2022	213	134,449	0.16 %	134,236	0.02 %	134,204	1.39 %	132,365	0.52 %	131,677	1.09	1.09	0 0 %
TRUEH22	Mar 2022	1,647	122,806	-0.01 %	122,814	-3.21 %	126,885	0.79 %	125,886	-11.57 %	142,362	4.83	4.82	0.01 0.21 %
SUPERH22	Mar 2022	0	119,805	0.00 %	119,805	1.70 %	117,805	-0.83 %	118,796	0.85 %	117,798	0.94	0.94	0 0 %
TTBH22	Mar 2022	5,068	93,663	1.15 %	92,596	4.54 %	88,576	2.40 %	86,496	2.70 %	84,219	1.35	1.34	0.01 0.75 %
SIRIH22	Mar 2022	18,046	81,343	11.74 %	72,794	-28.25 %	101,448	17.48 %	86,351	-0.01 %	86,362	1.32	1.34	-0.02 -1.5 %
SUPERM22	Jun 2022	0	76,814	0.00 %	76,814	-2.54 %	78,814	0.00 %	78,814	5.07 %	75,014	0.94	0.94	0 0 %
GUNKULM22	Jun 2022	508	70,387	-0.70 %	70,883	1.47 %	69,853	4.60 %	66,784	4.37 %	63,987	6.84	6.83	0.01 0.15 %
BANPUH22X	Mar 2022	750	67,945	1.03 %	67,249	-0.41 %	67,525	1.82 %	66,318	1.99 %	65,021	10.90	10.90	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.60	0.62	12.45
SPRC	10.20	0.55	5.70
DELTA	416.00	22.00	5.58
TKN	8.00	0.40	5.26
STPI	5.35	0.25	4.90
TOP	53.75	2.00	3.86
BCP	29.50	1.00	3.51
VGI	5.95	0.20	3.48
IRPC	3.92	0.10	2.62
ESSO	7.85	0.20	2.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	1.33	-0.03	-2.21
INTUCH	74.50	-1.50	-1.97
BDMS	22.30	-0.40	-1.76
TTA	9.50	-0.15	-1.55
KTB	13.70	-0.20	-1.44
HMPRO	14.10	-0.20	-1.40
ADVANC	220.00	-3.00	-1.35
PSL	15.60	-0.20	-1.27
CHG	3.26	-0.04	-1.21
CPALL	62.75	-0.75	-1.18

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
04/02/2022	53,525	43,263	10,262	24,836	23,111	1,725	56,275	68,262	-11,987	134,636	476,559

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2022	30,964	31,421	-457	7,333	7,779	-446	23,040	22,137	903	61,337	53,944

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2022	0	0	0	1,423	15,037	-13,614	25,211	11,597	13,614	26,634	138,757