

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Feb-22	04-Feb-22	Change	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22
S50G22	Feb 2022	1,001.50	1,001.50	0 0%	312	4.70%	298	8.76%	274	1.11%	271	2.65%	264
S50H22	Mar 2022	996.40	995.70	0.7 0.07%	411,479	2.04%	403,250	1.44%	397,543	3.56%	383,870	0.87%	380,551
S50J22	Apr 2022	997.00	993.10	3.9 0.39%	48	6.67%	45	0.00%	45	36.36%	33	32.00%	25
S50M22	Jun 2022	990.50	989.90	0.6 0.06%	51,954	0.77%	51,556	-2.06%	52,641	2.98%	51,119	1.70%	50,264
S50U22	Sep 2022	986.50	985.90	0.6 0.06%	16,035	2.06%	15,711	-1.68%	15,980	-0.02%	15,983	-0.06%	15,993
S50Z22	Dec 2022	985.70	984.90	0.8 0.08%	5,919	3.86%	5,699	0.49%	5,671	2.46%	5,535	0.99%	5,481

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Feb-22	04-Feb-22	Change	07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22
TRUEH22	Mar 2022	28,186	4.78	4.83	-0.05 -1.04%	124,374	1.28%	122,806	-0.01%	122,814	-3.21%	126,885	0.79%	125,886
TRUEM22	Jun 2022	23,100	4.77	4.82	-0.05 -1.04%	77,915	28.12%	60,815	0.00%	60,815	9.95%	55,314	2.80%	53,808
BTSH22	Mar 2022	15,085	9.30	9.31	-0.01 -0.11%	35,921	63.52%	21,968	-2.23%	22,468	0.00%	22,468	-4.27%	23,470
IRPCH22	Mar 2022	12,593	3.93	3.88	0.05 1.29%	49,816	-5.33%	52,619	2.16%	51,505	5.09%	49,012	7.86%	45,439
JASH22	Mar 2022	10,307	3.39	3.50	-0.11 -3.14%	140,012	-1.45%	142,078	1.75%	139,632	-15.50%	165,252	0.96%	163,686
TRUEZ22	Dec 2022	6,500	4.75	4.80	-0.05 -1.04%	29,610	28.13%	23,110	0.00%	23,110	0.00%	23,110	0.00%	23,109
AWCH22	Mar 2022	5,582	4.84	4.86	-0.02 -0.41%	12,085	-11.31%	13,626	-9.82%	15,110	3.51%	14,598	-0.10%	14,612
WHAH22	Mar 2022	5,264	3.53	3.52	0.01 0.28%	70,193	3.39%	67,891	3.82%	65,390	-11.14%	73,589	0.99%	72,866
TTBH22	Mar 2022	5,218	1.35	1.35	0.00 0.00%	93,064	-0.64%	93,663	1.15%	92,596	4.54%	88,576	2.40%	86,496
JASM22	Jun 2022	4,639	3.39	3.49	-0.10 -2.87%	44,575	11.44%	39,999	0.25%	39,900	63.61%	24,388	0.02%	24,383

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Feb-22	(+/-)	04-Feb-22	(+/-)	03-Feb-22	(+/-)	02-Feb-22	(+/-)	01-Feb-22	07-Feb-22	04-Feb-22	Change
GUNKULH22	Mar 2022	2,659	219,916	-0.48%	220,984	-0.24%	221,517	0.67%	220,049	0.71%	218,496	6.86	6.85	0.01 0.15%
JASH22	Mar 2022	10,307	140,012	-1.45%	142,078	1.75%	139,632	-15.50%	165,252	0.96%	163,686	3.39	3.50	-0.1 -3.1%
BLANDH22	Mar 2022	82	134,529	0.06%	134,449	0.16%	134,236	0.02%	134,204	1.39%	132,365	1.09	1.09	0 0%
TRUEH22	Mar 2022	28,186	124,374	1.28%	122,806	-0.01%	122,814	-3.21%	126,885	0.79%	125,886	4.78	4.83	-0.05 -1.0%
SUPERH22	Mar 2022	1,000	120,805	0.83%	119,805	0.00%	119,805	1.70%	117,805	-0.83%	118,796	0.94	0.94	0 0%
TTBH22	Mar 2022	5,218	93,064	-0.64%	93,663	1.15%	92,596	4.54%	88,576	2.40%	86,496	1.35	1.35	0 0%
SIRIH22	Mar 2022	4,415	79,638	-2.10%	81,343	11.74%	72,794	-28.25%	101,448	17.48%	86,351	1.33	1.32	0.01 0.76%
TRUEM22	Jun 2022	23,100	77,915	28.12%	60,815	0.00%	60,815	9.95%	55,314	2.80%	53,808	4.77	4.82	-0.05 -1.0%
SUPERM22	Jun 2022	1,000	75,814	-1.30%	76,814	0.00%	76,814	-2.54%	78,814	0.00%	78,814	0.94	0.94	0 0%
WHAH22	Mar 2022	5,264	70,193	3.39%	67,891	3.82%	65,390	-11.14%	73,589	0.99%	72,866	3.53	3.52	0.01 0.28%

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	37.50	3.25	9.49
BLA	45.75	2.00	4.57
BCP	30.75	1.25	4.24
ESSO	8.15	0.30	3.82
STA	32.00	1.00	3.23
IVL	49.50	1.50	3.13
TTA	9.75	0.25	2.63
KEX	25.00	0.50	2.04
MAJOR	20.50	0.40	1.99
CBG	106.50	2.00	1.91

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.36	-0.14	-4.00
GPSC	76.75	-2.25	-2.85
BGRIM	34.75	-1.00	-2.80
GULF	50.00	-1.00	-1.96
JMT	63.75	-1.25	-1.92
TRUE	4.80	-0.08	-1.64
DTAC	45.75	-0.75	-1.61
SGP	13.10	-0.20	-1.50
HANA	70.25	-1.00	-1.40
CHG	3.22	-0.04	-1.23

## 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
07/02/2022	60,156	59,272	884	29,527	29,239	288	78,153	79,325	-1,172	167,836	485,747

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2022	32,123	30,997	1,126	7,889	7,084	805	23,497	25,428	-1,931	63,509	53,462

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2022	0	0	0	1,667	11,288	-9,621	20,326	10,705	9,621	21,993	137,528