

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Jan-22	13-Jan-22	Change	14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22
S50F22	Jan 2022	990.00	993.70	-3.7 -0.37 %	725	4.92 %	691	2.22 %	676	7.81 %	627	7.73 %	582
S50G22	Feb 2022	988.60	990.70	-2.1 -0.21 %	155	-26.19 %	210	0.48 %	209	11.17 %	188	57.98 %	119
S50H22	Mar 2022	986.50	990.40	-3.9 -0.39 %	373,235	0.22 %	372,412	0.81 %	369,419	1.10 %	365,390	2.87 %	355,204
S50M22	Jun 2022	982.40	986.20	-3.8 -0.39 %	40,451	0.02 %	40,444	0.55 %	40,222	7.07 %	37,566	-0.13 %	37,616
S50U22	Sep 2022	979.20	983.10	-3.9 -0.4 %	15,577	1.18 %	15,396	0.77 %	15,278	0.22 %	15,244	1.91 %	14,959
S50Z22	Dec 2022	979.50	983.20	-3.7 -0.38 %	3,952	3.37 %	3,823	0.71 %	3,796	-12.68 %	4,347	0.14 %	4,341

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jan-22	13-Jan-22	Change	14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22
SIRIH22	Mar 2022	38,620	1.32	1.31	0.01 0.76 %	203,842	4.53 %	195,011	-7.83 %	211,581	7.67 %	196,504	-12.47 %	224,501
JASH22	Mar 2022	33,477	3.78	3.76	0.02 0.53 %	148,703	-1.26 %	150,597	-1.80 %	153,364	4.41 %	146,893	2.28 %	143,615
TTBH22	Mar 2022	23,284	1.46	1.47	-0.01 -0.68 %	118,566	7.65 %	110,138	17.26 %	93,927	-3.15 %	96,980	0.67 %	96,331
GUNKULH22	Mar 2022	19,108	5.80	6.00	-0.20 -3.33 %	275,785	-2.59 %	283,108	0.19 %	282,563	-0.15 %	282,993	1.25 %	279,502
IRPCH22	Mar 2022	18,274	4.08	4.09	-0.01 -0.24 %	51,864	22.67 %	42,281	-4.42 %	44,235	-23.61 %	57,907	1.05 %	57,306
GULFH22	Mar 2022	15,704	50.20	49.00	1.20 2.45 %	20,288	46.04 %	13,892	4.54 %	13,289	-2.74 %	13,664	7.83 %	12,672
JASM22	Jun 2022	13,110	3.75	3.70	0.05 1.35 %	37,479	-7.20 %	40,389	9.93 %	36,742	45.56 %	25,242	4.13 %	24,242
STPIM22	Jun 2022	8,500	5.99	6.23	-0.24 -3.85 %	4,502	-62.49 %	12,002	0.00 %	12,002	0.00 %	12,002	199.90 %	4,002
TRUEH22	Mar 2022	7,910	4.63	4.64	-0.01 -0.22 %	152,402	0.86 %	151,107	6.57 %	141,790	-2.07 %	144,788	-7.05 %	155,772
TRUEM22	Jun 2022	6,003	4.60	4.59	0.01 0.22 %	29,027	20.80 %	24,028	9.08 %	22,028	9.99 %	20,028	0.00 %	20,028

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	14-Jan-22	13-Jan-22	Change
GUNKULH22	Mar 2022	19,108	275,785	-2.59 %	283,108	0.19 %	282,563	-0.15 %	282,993	1.25 %	279,502	5.80	6.00	-0.2 -3.3 %
SIRIH22	Mar 2022	38,620	203,842	4.53 %	195,011	-7.83 %	211,581	7.67 %	196,504	-12.47 %	224,501	1.32	1.31	0.01 0.76 %
TRUEH22	Mar 2022	7,910	152,402	0.86 %	151,107	6.57 %	141,790	-2.07 %	144,788	-7.05 %	155,772	4.63	4.64	-0.01 -0.2 %
JASH22	Mar 2022	33,477	148,703	-1.26 %	150,597	-1.80 %	153,364	4.41 %	146,893	2.28 %	143,615	3.78	3.76	0.02 0.53 %
BLANDH22	Mar 2022	767	136,231	0.43 %	135,649	1.07 %	134,217	-0.88 %	135,405	0.02 %	135,373	1.10	1.10	0 0 %
TTBH22	Mar 2022	23,284	118,566	7.65 %	110,138	17.26 %	93,927	-3.15 %	96,980	0.67 %	96,331	1.46	1.47	-0.01 -0.7 %
SUPERH22	Mar 2022	5,040	113,737	-4.20 %	118,723	3.49 %	114,714	-2.53 %	117,690	0.00 %	117,690	0.98	0.98	0 0 %
WHAH22	Mar 2022	4,810	90,299	2.60 %	88,013	3.80 %	84,792	7.58 %	78,821	3.84 %	75,906	3.41	3.44	-0.03 -0.9 %
BANPUH22X	Mar 2022	962	76,812	-0.03 %	76,832	0.81 %	76,215	-0.02 %	76,228	-0.84 %	76,871	11.24	11.20	0.04 0.36 %
SUPERM22	Jun 2022	0	71,614	0.00 %	71,614	4.37 %	68,614	11.36 %	61,614	0.00 %	61,614	0.98	0.98	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	66.50	1.75	2.70
GULF	50.25	1.25	2.55
BEAUTY	1.61	0.04	2.55
LH	8.95	0.20	2.29
THG	38.75	0.75	1.97
TCAP	41.25	0.75	1.85
MINT	29.50	0.50	1.72
MTC	60.25	1.00	1.69
DTAC	45.50	0.75	1.68
KKP	66.75	1.00	1.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.20	-0.90	-4.97
STPI	5.95	-0.30	-4.80
CK	21.90	-1.00	-4.37
TTA	9.95	-0.45	-4.33
BAY	37.00	-1.50	-3.90
GUNKUL	5.75	-0.20	-3.36
SCGP	63.25	-2.00	-3.07
PLANB	8.15	-0.25	-2.98
EA	93.50	-2.75	-2.86
HANA	80.25	-2.25	-2.73

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
14/01/2022	58,472	58,493	-21	35,935	37,782	-1,847	86,852	84,984	1,868	181,259	434,095

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/01/2022	24,273	22,181	2,092	4,384	6,057	-1,673	19,602	20,021	-419	48,259	46,926

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/01/2022	0	20	-20	346	6,812	-6,466	10,836	4,350	6,486	11,182	154,360