

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jan-22	14-Jan-22	Change	17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22
S50F22	Jan 2022	993.40	990.00	3.4 0.34 %	718	-0.97 %	725	4.92 %	691	2.22 %	676	7.81 %	627
S50G22	Feb 2022	992.60	988.60	4 0.4 %	157	1.29 %	155	-26.19 %	210	0.48 %	209	11.17 %	188
S50H22	Mar 2022	990.40	986.50	3.9 0.4 %	383,494	2.75 %	373,235	0.22 %	372,412	0.81 %	369,419	1.10 %	365,390
S50M22	Jun 2022	985.80	982.40	3.4 0.35 %	43,293	7.03 %	40,451	0.02 %	40,444	0.55 %	40,222	7.07 %	37,566
S50U22	Sep 2022	982.60	979.20	3.4 0.35 %	15,821	1.57 %	15,577	1.18 %	15,396	0.77 %	15,278	0.22 %	15,244
S50Z22	Dec 2022	982.70	979.50	3.2 0.33 %	4,062	2.78 %	3,952	3.37 %	3,823	0.71 %	3,796	-12.68 %	4,347

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jan-22	14-Jan-22	Change	17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22
JASH22	Mar 2022	66,823	4.12	3.78	0.34 8.99 %	157,407	5.85 %	148,703	-1.26 %	150,597	-1.80 %	153,364	4.41 %	146,893
GUNKULH22	Mar 2022	63,861	6.12	5.80	0.32 5.52 %	249,556	-9.51 %	275,785	-2.59 %	283,108	0.19 %	282,563	-0.15 %	282,993
GUNKULM22	Jun 2022	26,203	6.08	5.76	0.32 5.56 %	58,320	60.62 %	36,309	0.09 %	36,278	3.04 %	35,209	2.92 %	34,209
SIRIH22	Mar 2022	18,862	1.32	1.32	0.00 0.00 %	193,984	-4.84 %	203,842	4.53 %	195,011	-7.83 %	211,581	7.67 %	196,504
JASM22	Jun 2022	18,425	4.06	3.75	0.31 8.27 %	38,295	2.18 %	37,479	-7.20 %	40,389	9.93 %	36,742	45.56 %	25,242
GULFH22	Mar 2022	12,342	51.88	50.20	1.68 3.35 %	15,601	-23.10 %	20,288	46.04 %	13,892	4.54 %	13,289	-2.74 %	13,664
BCHH22	Mar 2022	11,229	19.77	20.35	-0.58 -2.85 %	10,072	-35.69 %	15,661	0.67 %	15,556	-1.27 %	15,756	-1.73 %	16,034
IRPCH22	Mar 2022	5,137	4.09	4.08	0.01 0.25 %	54,540	5.16 %	51,864	22.67 %	42,281	-4.42 %	44,235	-23.61 %	57,907
AOTH22	Mar 2022	4,645	61.72	60.79	0.93 1.53 %	7,035	53.67 %	4,578	-11.24 %	5,158	2.36 %	5,039	-2.82 %	5,185
WHAH22	Mar 2022	4,585	3.40	3.41	-0.01 -0.29 %	92,807	2.78 %	90,299	2.60 %	88,013	3.80 %	84,792	7.58 %	78,821

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	17-Jan-22	14-Jan-22	Change
GUNKULH22	Mar 2022	63,861	249,556	-9.51 %	275,785	-2.59 %	283,108	0.19 %	282,563	-0.15 %	282,993	6.12	5.80	0.3 5.52 %
SIRIH22	Mar 2022	18,862	193,984	-4.84 %	203,842	4.53 %	195,011	-7.83 %	211,581	7.67 %	196,504	1.32	1.32	0 0 %
JASH22	Mar 2022	66,823	157,407	5.85 %	148,703	-1.26 %	150,597	-1.80 %	153,364	4.41 %	146,893	4.12	3.78	0.3 8.99 %
TRUEH22	Mar 2022	2,869	155,144	1.80 %	152,402	0.86 %	151,107	6.57 %	141,790	-2.07 %	144,788	4.63	4.63	0 0 %
BLANDH22	Mar 2022	2,403	134,314	-1.41 %	136,231	0.43 %	135,649	1.07 %	134,217	-0.88 %	135,405	1.10	1.10	0 0 %
TTBH22	Mar 2022	3,060	120,608	1.72 %	118,566	7.65 %	110,138	17.26 %	93,927	-3.15 %	96,980	1.48	1.46	0.02 1.37 %
SUPERH22	Mar 2022	28	113,757	0.02 %	113,737	-4.20 %	118,723	3.49 %	114,714	-2.53 %	117,690	0.97	0.98	-0.01 -1.0 %
WHAH22	Mar 2022	4,585	92,807	2.78 %	90,299	2.60 %	88,013	3.80 %	84,792	7.58 %	78,821	3.40	3.41	-0.01 -0.3 %
BANPUH22X	Mar 2022	745	77,324	0.67 %	76,812	-0.03 %	76,832	0.81 %	76,215	-0.02 %	76,228	11.20	11.24	-0.04 -0.4 %
SUPERM22	Jun 2022	4,400	76,014	6.14 %	71,614	0.00 %	71,614	4.37 %	68,614	11.36 %	61,614	0.97	0.98	-0.01 -1.0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	4.08	0.30	7.94
GUNKUL	6.15	0.40	6.96
GULF	52.00	1.75	3.48
MAJOR	19.80	0.60	3.13
BCP	27.50	0.75	2.80
EA	95.75	2.25	2.41
CRC	33.00	0.75	2.33
CK	22.40	0.50	2.28
BEC	14.60	0.30	2.10
CKP	5.10	0.10	2.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	16.40	-0.80	-4.65
TTA	9.55	-0.40	-4.02
EPG	11.90	-0.40	-3.25
BLA	43.25	-1.25	-2.81
TKN	7.25	-0.20	-2.68
PSH	14.00	-0.30	-2.10
KTC	59.75	-1.25	-2.05
THCOM	10.40	-0.20	-1.89
KKP	65.50	-1.25	-1.87
PTTGC	59.50	-1.00	-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
17/01/2022	43,752	37,311	6,441	22,068	22,517	-449	48,460	54,452	-5,992	114,280	447,545

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2022	17,721	21,660	-3,939	5,735	7,402	-1,667	19,240	13,634	5,606	42,696	46,469

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2022	0	10	-10	5,068	22,082	-17,014	34,609	17,585	17,024	39,677	149,364