

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Jan-22	18-Jan-22	Change	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22
S50F22	Jan 2022	989.10	983.50	5.6 0.57 %	705	-3.03 %	727	1.25 %	718	-0.97 %	725	4.92 %	691
S50G22	Feb 2022	985.10	982.30	2.8 0.29 %	146	29.20 %	113	-28.03 %	157	1.29 %	155	-26.19 %	210
S50H22	Mar 2022	983.90	980.30	3.6 0.37 %	369,855	-3.76 %	384,317	0.21 %	383,494	2.75 %	373,235	0.22 %	372,412
S50M22	Jun 2022	979.20	975.60	3.6 0.37 %	43,487	-1.19 %	44,012	1.66 %	43,293	7.03 %	40,451	0.02 %	40,444
S50U22	Sep 2022	976.00	972.50	3.5 0.36 %	16,145	1.64 %	15,884	0.40 %	15,821	1.57 %	15,577	1.18 %	15,396
S50Z22	Dec 2022	976.00	972.80	3.2 0.33 %	4,544	5.09 %	4,324	6.45 %	4,062	2.78 %	3,952	3.37 %	3,823

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Jan-22	18-Jan-22	Change	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22
TRUEH22	Mar 2022	61,037	4.88	4.63	0.25 5.40 %	146,364	-10.58 %	163,687	5.51 %	155,144	1.80 %	152,402	0.86 %	151,107
TRUEM22	Jun 2022	23,307	4.79	4.62	0.17 3.68 %	43,827	36.84 %	32,027	6.66 %	30,027	3.45 %	29,027	20.80 %	24,028
IRPCH22	Mar 2022	23,234	4.02	3.94	0.08 2.03 %	45,897	-14.03 %	53,389	-2.11 %	54,540	5.16 %	51,864	22.67 %	42,281
TTBH22	Mar 2022	14,832	1.44	1.45	-0.01 -0.69 %	116,392	-6.05 %	123,884	2.72 %	120,608	1.72 %	118,566	7.65 %	110,138
GUNKULH22	Mar 2022	14,232	6.58	6.53	0.05 0.77 %	238,697	0.91 %	236,540	-5.22 %	249,556	-9.51 %	275,785	-2.59 %	283,108
JASH22	Mar 2022	13,527	4.07	4.02	0.05 1.24 %	175,909	4.17 %	168,861	7.28 %	157,407	5.85 %	148,703	-1.26 %	150,597
IRPCM22	Jun 2022	10,802	4.01	3.98	0.03 0.75 %	25,832	-15.67 %	30,631	0.02 %	30,625	3.39 %	29,622	0.00 %	29,622
TPIPLH22	Mar 2022	9,302	1.89	1.92	-0.03 -1.56 %	27,190	-25.34 %	36,419	-1.32 %	36,908	-5.10 %	38,893	-6.04 %	41,392
SIRIH22	Mar 2022	8,138	1.27	1.26	0.01 0.79 %	158,397	-2.47 %	162,402	-16.28 %	193,984	-4.84 %	203,842	4.53 %	195,011
GUNKULM22	Jun 2022	7,934	6.39	6.40	-0.01 -0.16 %	56,756	-6.41 %	60,642	3.98 %	58,320	60.62 %	36,309	0.09 %	36,278

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22	(+/-)	13-Jan-22	19-Jan-22	18-Jan-22	Change
GUNKULH22	Mar 2022	14,232	238,697	0.91 %	236,540	-5.22 %	249,556	-9.51 %	275,785	-2.59 %	283,108	6.58	6.53	0.05 0.77 %
JASH22	Mar 2022	13,527	175,909	4.17 %	168,861	7.28 %	157,407	5.85 %	148,703	-1.26 %	150,597	4.07	4.02	0.05 1.24 %
SIRIH22	Mar 2022	8,138	158,397	-2.47 %	162,402	-16.28 %	193,984	-4.84 %	203,842	4.53 %	195,011	1.27	1.26	0.01 0.79 %
TRUEH22	Mar 2022	61,037	146,364	-10.58 %	163,687	5.51 %	155,144	1.80 %	152,402	0.86 %	151,107	4.88	4.63	0.3 5.4 %
BLANDH22	Mar 2022	2,554	132,300	-1.83 %	134,764	0.34 %	134,314	-1.41 %	136,231	0.43 %	135,649	1.09	1.08	0.01 0.93 %
TTBH22	Mar 2022	14,832	116,392	-6.05 %	123,884	2.72 %	120,608	1.72 %	118,566	7.65 %	110,138	1.44	1.45	-0.01 -0.7 %
SUPERH22	Mar 2022	3,016	113,776	-0.86 %	114,763	0.88 %	113,757	0.02 %	113,737	-4.20 %	118,723	0.97	0.97	0 0 %
WHAH22	Mar 2022	6,236	92,491	-2.95 %	95,306	2.69 %	92,807	2.78 %	90,299	2.60 %	88,013	3.42	3.42	0 0 %
SUPERM22	Jun 2022	1,000	75,014	-1.32 %	76,014	0.00 %	76,014	6.14 %	71,614	0.00 %	71,614	0.97	0.97	0 0 %
BANPUH22X	Mar 2022	1,316	73,851	-0.33 %	74,092	-4.18 %	77,324	0.67 %	76,812	-0.03 %	76,832	10.91	10.90	0.01 0.09 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.88	0.26	5.63
SPRC	11.00	0.50	4.76
DTAC	47.00	2.00	4.44
ESSO	7.80	0.25	3.31
PSH	14.20	0.40	2.90
PTT	39.00	1.00	2.63
STEC	15.10	0.30	2.03
BCP	27.50	0.50	1.85
MINT	30.00	0.50	1.69
SIRI	1.31	0.02	1.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	11.30	-0.60	-5.04
PLANB	8.15	-0.35	-4.12
KCE	76.50	-3.25	-4.08
JMT	61.75	-2.50	-3.89
BCH	18.80	-0.70	-3.59
GFPT	13.50	-0.40	-2.88
BEC	14.00	-0.40	-2.78
ORI	10.80	-0.30	-2.70
TTA	9.20	-0.25	-2.65
SAWAD	63.75	-1.50	-2.30

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
19/01/2022	53,281	47,873	5,408	26,531	26,677	-146	83,437	88,699	-5,262	163,249	434,882

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2022	26,354	24,739	1,615	11,141	10,439	702	18,494	20,811	-2,317	55,989	49,477

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/01/2022	0	10	-10	5,643	4,243	1,400	16,210	17,600	-1,390	21,853	152,450