

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jan-22	19-Jan-22	Change	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22
S50F22	Jan 2022	989.10	989.10	0 0%	707	0.28%	705	-3.03%	727	1.25%	718	-0.97%	725
S50G22	Feb 2022	985.50	985.10	0.4 0.04%	149	2.05%	146	29.20%	113	-28.03%	157	1.29%	155
S50H22	Mar 2022	982.40	983.90	-1.5 -0.15%	369,367	-0.13%	369,855	-3.76%	384,317	0.21%	383,494	2.75%	373,235
S50M22	Jun 2022	977.70	979.20	-1.5 -0.15%	43,905	0.96%	43,487	-1.19%	44,012	1.66%	43,293	7.03%	40,451
S50U22	Sep 2022	974.60	976.00	-1.4 -0.14%	16,218	0.45%	16,145	1.64%	15,884	0.40%	15,821	1.57%	15,577
S50Z22	Dec 2022	974.80	976.00	-1.2 -0.12%	4,614	1.54%	4,544	5.09%	4,324	6.45%	4,062	2.78%	3,952

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jan-22	19-Jan-22	Change	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22
JASH22	Mar 2022	78,475	3.87	4.07	-0.20 -4.91%	182,678	3.85%	175,909	4.17%	168,861	7.28%	157,407	5.85%	148,703
SIRIH22	Mar 2022	44,433	1.27	1.27	0.00 0.00%	122,674	-22.55%	158,397	-2.47%	162,402	-16.28%	193,984	-4.84%	203,842
TRUEH22	Mar 2022	41,586	4.73	4.88	-0.15 -3.07%	163,215	11.51%	146,364	-10.58%	163,687	5.51%	155,144	1.80%	152,402
TRUEZ22	Dec 2022	20,002	4.70	4.84	-0.14 -2.89%	20,001	0.00%	0	0.00%	0	0.00%	0	0.00%	0
TRUEM22	Jun 2022	18,317	4.72	4.79	-0.07 -1.46%	51,044	16.47%	43,827	36.84%	32,027	6.66%	30,027	3.45%	29,027
WHAM22	Jun 2022	12,525	3.44	3.40	0.04 1.18%	23,973	65.93%	14,448	0.08%	14,437	-3.33%	14,935	5.83%	14,112
GUNKULH22	Mar 2022	11,817	6.62	6.58	0.04 0.61%	235,347	-1.40%	238,697	0.91%	236,540	-5.22%	249,556	-9.51%	275,785
TTBH22	Mar 2022	11,813	1.44	1.44	0.00 0.00%	116,602	0.18%	116,392	-6.05%	123,884	2.72%	120,608	1.72%	118,566
WHAH22	Mar 2022	9,072	3.46	3.42	0.04 1.17%	89,033	-3.74%	92,491	-2.95%	95,306	2.69%	92,807	2.78%	90,299
TTBU22	Sep 2022	7,509	1.43	1.42	0.01 0.70%	22,520	15.42%	19,511	8.33%	18,011	5.87%	17,012	0.00%	17,012

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	(+/-)	14-Jan-22	20-Jan-22	19-Jan-22	Change
GUNKULH22	Mar 2022	11,817	235,347	-1.40%	238,697	0.91%	236,540	-5.22%	249,556	-9.51%	275,785	6.62	6.58	0.04 0.61%
JASH22	Mar 2022	78,475	182,678	3.85%	175,909	4.17%	168,861	7.28%	157,407	5.85%	148,703	3.87	4.07	-0.2 -4.9%
TRUEH22	Mar 2022	41,586	163,215	11.51%	146,364	-10.58%	163,687	5.51%	155,144	1.80%	152,402	4.73	4.88	-0.2 -3.1%
BLANDH22	Mar 2022	585	131,884	-0.31%	132,300	-1.83%	134,764	0.34%	134,314	-1.41%	136,231	1.10	1.09	0.01 0.92%
SIRIH22	Mar 2022	44,433	122,674	-22.55%	158,397	-2.47%	162,402	-16.28%	193,984	-4.84%	203,842	1.27	1.27	0 0%
TTBH22	Mar 2022	11,813	116,602	0.18%	116,392	-6.05%	123,884	2.72%	120,608	1.72%	118,566	1.44	1.44	0 0%
SUPERH22	Mar 2022	1,004	114,780	0.88%	113,776	-0.86%	114,763	0.88%	113,757	0.02%	113,737	0.96	0.97	-0.01 -1.0%
WHAH22	Mar 2022	9,072	89,033	-3.74%	92,491	-2.95%	95,306	2.69%	92,807	2.78%	90,299	3.46	3.42	0.04 1.17%
SUPERM22	Jun 2022	0	75,014	0.00%	75,014	-1.32%	76,014	0.00%	76,014	6.14%	71,614	0.96	0.97	-0.01 -1.0%
BANPUH22X	Mar 2022	1,184	72,746	-1.50%	73,851	-0.33%	74,092	-4.18%	77,324	0.67%	76,812	10.86	10.91	-0.05 -0.5%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.62	0.10	3.97
LH	9.25	0.35	3.93
TTCL	4.96	0.16	3.33
BJC	30.75	0.75	2.50
MINT	30.75	0.75	2.50
WHA	3.44	0.08	2.38
CRC	33.50	0.75	2.29
GUNKUL	6.85	0.15	2.24
AOT	62.50	1.25	2.04
AMATA	21.00	0.40	1.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	10.90	-0.40	-3.54
JAS	3.90	-0.14	-3.47
IVL	47.00	-1.50	-3.09
TRUE	4.74	-0.14	-2.87
MEGA	47.50	-1.25	-2.56
BCPG	11.80	-0.30	-2.48
BLA	43.50	-1.00	-2.25
BAY	35.75	-0.75	-2.05
BGRIM	37.25	-0.75	-1.97
OR	25.00	-0.50	-1.96

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
20/01/2022	35,329	36,296	-967	15,992	17,759	-1,767	56,986	54,252	2,734	108,307	434,960

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2022	37,273	26,293	10,980	9,043	6,268	2,775	19,347	33,102	-13,755	65,663	56,076

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2022	0	15	-15	2,430	10,036	-7,606	20,390	12,769	7,621	22,820	158,304