

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Jan-22	20-Jan-22	Change	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22
S50F22	Jan 2022	987.80	989.10	-1.3 -0.13 %	627	-11.32 %	707	0.28 %	705	-3.03 %	727	1.25 %	718
S50G22	Feb 2022	984.00	985.50	-1.5 -0.15 %	155	4.03 %	149	2.05 %	146	29.20 %	113	-28.03 %	157
S50H22	Mar 2022	980.20	982.40	-2.2 -0.22 %	367,365	-0.54 %	369,367	-0.13 %	369,855	-3.76 %	384,317	0.21 %	383,494
S50M22	Jun 2022	975.70	977.70	-2 -0.2 %	44,104	0.45 %	43,905	0.96 %	43,487	-1.19 %	44,012	1.66 %	43,293
S50U22	Sep 2022	972.50	974.60	-2.1 -0.22 %	16,052	-1.02 %	16,218	0.45 %	16,145	1.64 %	15,884	0.40 %	15,821
S50Z22	Dec 2022	972.60	974.80	-2.2 -0.23 %	4,845	5.01 %	4,614	1.54 %	4,544	5.09 %	4,324	6.45 %	4,062

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Jan-22	20-Jan-22	Change	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22
SIRIH22	Mar 2022	53,638	1.30	1.27	0.03 2.36 %	96,278	-21.52 %	122,674	-22.55 %	158,397	-2.47 %	162,402	-16.28 %	193,984
TTBH22	Mar 2022	42,592	1.40	1.44	-0.04 -2.78 %	89,783	-23.00 %	116,602	0.18 %	116,392	-6.05 %	123,884	2.72 %	120,608
JASM22	Jun 2022	33,000	3.84	3.90	-0.06 -1.54 %	29,765	-38.96 %	48,765	9.94 %	44,356	4.77 %	42,335	10.55 %	38,295
TTBM22	Jun 2022	27,130	1.36	1.42	-0.06 -4.23 %	30,726	0.09 %	30,699	13.08 %	27,148	3.13 %	26,323	-11.71 %	29,815
TRUEM22	Jun 2022	21,515	4.72	4.72	0.00 0.00 %	32,557	-36.22 %	51,044	16.47 %	43,827	36.84 %	32,027	6.66 %	30,027
WHAH22	Mar 2022	13,094	3.50	3.46	0.04 1.16 %	80,546	-9.53 %	89,033	-3.74 %	92,491	-2.95 %	95,306	2.69 %	92,807
GUNKULH22	Mar 2022	12,413	6.70	6.62	0.08 1.21 %	235,522	0.07 %	235,347	-1.40 %	238,697	0.91 %	236,540	-5.22 %	249,556
SIRIU22	Sep 2022	12,000	1.28	1.25	0.03 2.40 %	12,061	672.13 %	61	0.00 %	61	1.67 %	60	0.00 %	60
WHAM22	Jun 2022	11,505	3.48	3.44	0.04 1.16 %	33,474	39.63 %	23,973	65.93 %	14,448	0.08 %	14,437	-3.33 %	14,935
JASH22	Mar 2022	9,435	3.90	3.87	0.03 0.78 %	184,562	1.03 %	182,678	3.85 %	175,909	4.17 %	168,861	7.28 %	157,407

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	(+/-)	17-Jan-22	21-Jan-22	20-Jan-22	Change
GUNKULH22	Mar 2022	12,413	235,522	0.07 %	235,347	-1.40 %	238,697	0.91 %	236,540	-5.22 %	249,556	6.70	6.62	0.08 1.21 %
JASH22	Mar 2022	9,435	184,562	1.03 %	182,678	3.85 %	175,909	4.17 %	168,861	7.28 %	157,407	3.90	3.87	0.03 0.78 %
TRUEH22	Mar 2022	9,279	170,795	4.64 %	163,215	11.51 %	146,364	-10.58 %	163,687	5.51 %	155,144	4.73	4.73	0 0 %
BLANDH22	Mar 2022	501	132,385	0.38 %	131,884	-0.31 %	132,300	-1.83 %	134,764	0.34 %	134,314	1.10	1.10	0 0 %
SUPERH22	Mar 2022	21	114,780	0.00 %	114,780	0.88 %	113,776	-0.86 %	114,763	0.88 %	113,757	0.96	0.96	0 0 %
SIRIH22	Mar 2022	53,638	96,278	-21.52 %	122,674	-22.55 %	158,397	-2.47 %	162,402	-16.28 %	193,984	1.30	1.27	0.03 2.36 %
TTBH22	Mar 2022	42,592	89,783	-23.00 %	116,602	0.18 %	116,392	-6.05 %	123,884	2.72 %	120,608	1.40	1.44	-0.04 -2.8 %
WHAH22	Mar 2022	13,094	80,546	-9.53 %	89,033	-3.74 %	92,491	-2.95 %	95,306	2.69 %	92,807	3.50	3.46	0.04 1.16 %
SUPERM22	Jun 2022	0	75,014	0.00 %	75,014	0.00 %	75,014	-1.32 %	76,014	0.00 %	76,014	0.96	0.96	0 0 %
BANPUH22X	Mar 2022	4,082	68,965	-5.20 %	72,746	-1.50 %	73,851	-0.33 %	74,092	-4.18 %	77,324	10.81	10.86	-0.05 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	63.75	2.25	3.66
KKP	68.00	2.00	3.03
AMATA	21.60	0.60	2.86
PLANB	8.30	0.20	2.47
SIRI	1.32	0.03	2.33
BAM	20.20	0.40	2.02
CPF	25.75	0.50	1.98
BEC	14.00	0.20	1.45
BDMS	21.90	0.30	1.39
TU	19.60	0.20	1.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	81.50	-3.00	-3.55
TTCL	4.80	-0.16	-3.23
BLA	42.25	-1.25	-2.87
STPI	5.40	-0.15	-2.70
PSL	15.20	-0.40	-2.56
AAV	2.56	-0.06	-2.29
TTB	1.39	-0.03	-2.11
TPIPL	1.87	-0.04	-2.09
HANA	73.00	-1.50	-2.01
PTT	38.75	-0.75	-1.90

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
21/01/2022	55,187	57,889	-2,702	34,723	34,772	-49	94,043	91,292	2,751	183,953	433,148

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2022	21,994	23,191	-1,197	8,952	11,054	-2,102	22,898	19,599	3,299	53,844	51,719

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2022	0	15	-15	9,559	8,122	1,437	15,465	16,887	-1,422	25,024	157,319