

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jan-22	21-Jan-22	Change	24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22
S50F22	Jan 2022	985.60	987.80	-2.2 -0.22 %	521	-16.91 %	627	-11.32 %	707	0.28 %	705	-3.03 %	727
S50G22	Feb 2022	982.20	984.00	-1.8 -0.18 %	191	23.23 %	155	4.03 %	149	2.05 %	146	29.20 %	113
S50H22	Mar 2022	976.90	980.20	-3.3 -0.34 %	378,094	2.92 %	367,365	-0.54 %	369,367	-0.13 %	369,855	-3.76 %	384,317
S50M22	Jun 2022	972.40	975.70	-3.3 -0.34 %	44,592	1.11 %	44,104	0.45 %	43,905	0.96 %	43,487	-1.19 %	44,012
S50U22	Sep 2022	969.20	972.50	-3.3 -0.34 %	16,079	0.17 %	16,052	-1.02 %	16,218	0.45 %	16,145	1.64 %	15,884
S50Z22	Dec 2022	969.60	972.60	-3 -0.31 %	4,896	1.05 %	4,845	5.01 %	4,614	1.54 %	4,544	5.09 %	4,324

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jan-22	21-Jan-22	Change	24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22
JASH22	Mar 2022	25,533	3.70	3.90	-0.20 -5.13 %	192,101	4.08 %	184,562	1.03 %	182,678	3.85 %	175,909	4.17 %	168,861
TRUEH22	Mar 2022	22,350	4.73	4.73	0.00 0.00 %	158,795	-7.03 %	170,795	4.64 %	163,215	11.51 %	146,364	-10.58 %	163,687
GUNKULH22	Mar 2022	20,938	6.65	6.70	-0.05 -0.75 %	224,030	-4.88 %	235,522	0.07 %	235,347	-1.40 %	238,697	0.91 %	236,540
TTBH22	Mar 2022	11,803	1.36	1.40	-0.04 -2.86 %	86,152	-4.04 %	89,783	-23.00 %	116,602	0.18 %	116,392	-6.05 %	123,884
WHAH22	Mar 2022	9,623	3.42	3.50	-0.08 -2.29 %	76,280	-5.30 %	80,546	-9.53 %	89,033	-3.74 %	92,491	-2.95 %	95,306
TTBZ22	Dec 2022	7,000	1.33	1.37	-0.04 -2.92 %	11,000	175.00 %	4,000	33.33 %	3,000	0.00 %	3,000	0.00 %	3,000
TTBM22	Jun 2022	5,851	1.33	1.36	-0.03 -2.21 %	33,056	7.58 %	30,726	0.09 %	30,699	13.08 %	27,148	3.13 %	26,323
LPNH22	Mar 2022	5,158	5.01	5.00	0.01 0.20 %	18,434	20.00 %	15,362	0.59 %	15,272	-2.98 %	15,741	0.58 %	15,651
PSLH22	Mar 2022	4,947	13.80	14.91	-1.11 -7.44 %	4,211	-36.35 %	6,616	-16.52 %	7,925	0.43 %	7,891	-2.36 %	8,082
BTSH22	Mar 2022	4,501	9.22	9.10	0.12 1.32 %	23,938	-15.82 %	28,437	-0.01 %	28,440	0.00 %	28,440	0.00 %	28,440

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	(+/-)	18-Jan-22	24-Jan-22	21-Jan-22	Change
GUNKULH22	Mar 2022	20,938	224,030	-4.88 %	235,522	0.07 %	235,347	-1.40 %	238,697	0.91 %	236,540	6.65	6.70	-0.05 -0.8 %
JASH22	Mar 2022	25,533	192,101	4.08 %	184,562	1.03 %	182,678	3.85 %	175,909	4.17 %	168,861	3.70	3.90	-0.2 -5.1 %
TRUEH22	Mar 2022	22,350	158,795	-7.03 %	170,795	4.64 %	163,215	11.51 %	146,364	-10.58 %	163,687	4.73	4.73	0 0 %
BLANDH22	Mar 2022	518	132,901	0.39 %	132,385	0.38 %	131,884	-0.31 %	132,300	-1.83 %	134,764	1.10	1.10	0 0 %
SUPERH22	Mar 2022	1,100	115,780	0.87 %	114,780	0.00 %	114,780	0.88 %	113,776	-0.86 %	114,763	0.95	0.96	-0.01 -1.0 %
SIRIH22	Mar 2022	2,126	96,348	0.07 %	96,278	-21.52 %	122,674	-22.55 %	158,397	-2.47 %	162,402	1.27	1.30	-0.03 -2.3 %
TTBH22	Mar 2022	11,803	86,152	-4.04 %	89,783	-23.00 %	116,602	0.18 %	116,392	-6.05 %	123,884	1.36	1.40	-0.04 -2.9 %
WHAH22	Mar 2022	9,623	76,280	-5.30 %	80,546	-9.53 %	89,033	-3.74 %	92,491	-2.95 %	95,306	3.42	3.50	-0.08 -2.3 %
SUPERM22	Jun 2022	0	75,014	0.00 %	75,014	0.00 %	75,014	0.00 %	75,014	-1.32 %	76,014	0.95	0.96	-0.01 -1.0 %
BANPUH22X	Mar 2022	151	68,860	-0.15 %	68,965	-5.20 %	72,746	-1.50 %	73,851	-0.33 %	74,092	10.80	10.81	-0.01 -0.09 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.55	0.50	8.26
EA	98.25	3.25	3.42
TU	20.20	0.60	3.06
GFPT	13.70	0.40	3.01
RS	20.30	0.50	2.53
IVL	47.25	1.00	2.16
OSP	32.75	0.50	1.55
CRC	33.50	0.50	1.52
RATCH	44.50	0.50	1.14
CPF	26.00	0.25	0.97

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	13.80	-1.40	-9.21
JAS	3.68	-0.22	-5.64
KEX	26.50	-1.25	-4.50
VGI	6.05	-0.25	-3.97
EPG	10.40	-0.40	-3.70
SPRC	10.50	-0.40	-3.67
TTB	1.35	-0.04	-2.88
STPI	5.25	-0.15	-2.78
TPIPL	1.82	-0.05	-2.67
PTTEP	124.00	-3.00	-2.36

## 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
24/01/2022	51,579	54,189	-2,610	23,116	24,960	-1,844	71,350	66,896	4,454	146,045	444,373

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2022	18,662	18,213	449	9,719	9,828	-109	18,148	18,488	-340	46,529	51,890

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2022	0	5	-5	5,030	1,337	3,693	5,728	9,416	-3,688	10,758	160,875