

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jan-22	24-Jan-22	Change	25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22
S50F22	Jan 2022	987.30	985.60	1.7 0.17 %	442	-15.16 %	521	-16.91 %	627	-11.32 %	707	0.28 %	705
S50G22	Feb 2022	983.00	982.20	0.8 0.08 %	191	0.00 %	191	23.23 %	155	4.03 %	149	2.05 %	146
S50H22	Mar 2022	978.60	976.90	1.7 0.17 %	383,406	1.40 %	378,094	2.92 %	367,365	-0.54 %	369,367	-0.13 %	369,855
S50M22	Jun 2022	973.90	972.40	1.5 0.15 %	44,576	-0.04 %	44,592	1.11 %	44,104	0.45 %	43,905	0.96 %	43,487
S50U22	Sep 2022	970.80	969.20	1.6 0.17 %	16,093	0.09 %	16,079	0.17 %	16,052	-1.02 %	16,218	0.45 %	16,145
S50Z22	Dec 2022	970.90	969.60	1.3 0.13 %	5,349	9.25 %	4,896	1.05 %	4,845	5.01 %	4,614	1.54 %	4,544

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jan-22	24-Jan-22	Change	25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22
JASH22	Mar 2022	24,984	3.62	3.70	-0.08 -2.16 %	193,663	0.81 %	192,101	4.08 %	184,562	1.03 %	182,678	3.85 %	175,909
TTBH22	Mar 2022	14,031	1.38	1.36	0.02 1.47 %	85,257	-1.04 %	86,152	-4.04 %	89,783	-23.00 %	116,602	0.18 %	116,392
TRUEH22	Mar 2022	13,375	4.82	4.73	0.09 1.90 %	153,979	-3.03 %	158,795	-7.03 %	170,795	4.64 %	163,215	11.51 %	146,364
WHAH22	Mar 2022	9,165	3.40	3.42	-0.02 -0.58 %	71,851	-5.81 %	76,280	-5.30 %	80,546	-9.53 %	89,033	-3.74 %	92,491
TTBM22	Jun 2022	7,991	1.35	1.33	0.02 1.50 %	29,391	-11.09 %	33,056	7.58 %	30,726	0.09 %	30,699	13.08 %	27,148
KTBH22	Mar 2022	7,622	13.86	13.67	0.19 1.39 %	10,552	-28.36 %	14,730	-3.30 %	15,233	-15.34 %	17,994	-0.55 %	18,093
AWCH22	Mar 2022	7,548	4.74	4.65	0.09 1.94 %	9,221	-41.35 %	15,721	-0.06 %	15,731	34.10 %	11,731	63.50 %	7,175
TRUEM22	Jun 2022	5,003	4.77	4.72	0.05 1.06 %	32,561	0.01 %	32,558	0.00 %	32,557	-36.22 %	51,044	16.47 %	43,827
GUNKULH22	Mar 2022	4,923	6.60	6.65	-0.05 -0.75 %	224,055	0.01 %	224,030	-4.88 %	235,522	0.07 %	235,347	-1.40 %	238,697
LHH22	Mar 2022	4,554	9.25	9.25	0.00 0.00 %	8,300	0.65 %	8,246	-0.08 %	8,253	-10.79 %	9,251	-13.70 %	10,720

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22	(+/-)	20-Jan-22	(+/-)	19-Jan-22	25-Jan-22	24-Jan-22	Change
GUNKULH22	Mar 2022	4,923	224,055	0.01 %	224,030	-4.88 %	235,522	0.07 %	235,347	-1.40 %	238,697	6.60	6.65	-0.05 -0.8 %
JASH22	Mar 2022	24,984	193,663	0.81 %	192,101	4.08 %	184,562	1.03 %	182,678	3.85 %	175,909	3.62	3.70	-0.08 -2.2 %
TRUEH22	Mar 2022	13,375	153,979	-3.03 %	158,795	-7.03 %	170,795	4.64 %	163,215	11.51 %	146,364	4.82	4.73	0.09 1.9 %
BLANDH22	Mar 2022	488	133,077	0.13 %	132,901	0.39 %	132,385	0.38 %	131,884	-0.31 %	132,300	1.08	1.10	-0.02 -1.8 %
SUPERH22	Mar 2022	26	115,803	0.02 %	115,780	0.87 %	114,780	0.00 %	114,780	0.88 %	113,776	0.94	0.95	-0.01 -1.1 %
SIRIH22	Mar 2022	3,518	97,049	0.73 %	96,348	0.07 %	96,278	-21.52 %	122,674	-22.55 %	158,397	1.26	1.27	-0.01 -0.8 %
TTBH22	Mar 2022	14,031	85,257	-1.04 %	86,152	-4.04 %	89,783	-23.00 %	116,602	0.18 %	116,392	1.38	1.36	0.02 1.47 %
SUPERM22	Jun 2022	0	75,014	0.00 %	75,014	0.00 %	75,014	0.00 %	75,014	0.00 %	75,014	0.94	0.95	-0.01 -1.1 %
WHAH22	Mar 2022	9,165	71,851	-5.81 %	76,280	-5.30 %	80,546	-9.53 %	89,033	-3.74 %	92,491	3.40	3.42	-0.02 -0.6 %
BANPUH22X	Mar 2022	462	68,847	-0.02 %	68,860	-0.15 %	68,965	-5.20 %	72,746	-1.50 %	73,851	10.74	10.80	-0.06 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	78.25	2.50	3.30
BBL	133.50	4.00	3.09
KBANK	143.50	3.50	2.50
PSL	14.10	0.30	2.17
AP	9.45	0.20	2.16
BLA	42.50	0.75	1.80
KCE	74.75	1.25	1.70
TQM	47.50	0.75	1.60
TTB	1.37	0.02	1.48
AEONTS	181.50	2.50	1.40

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	25.00	-1.50	-5.66
RS	19.50	-0.80	-3.94
MEGA	45.25	-1.50	-3.21
GLOBAL	19.30	-0.60	-3.02
SAWAD	61.25	-1.75	-2.78
SAMART	6.40	-0.15	-2.29
TPIPL	1.78	-0.04	-2.20
PTG	14.20	-0.30	-2.07
TOP	50.75	-1.00	-1.93
CPF	25.50	-0.50	-1.92

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
25/01/2022	71,793	69,452	2,341	43,365	42,786	579	105,470	108,390	-2,920	220,628	450,057

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2022	18,804	21,168	-2,364	5,620	5,238	382	16,928	14,946	1,982	41,352	52,115

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/01/2022	0	15	-15	4,159	1,355	2,804	5,141	7,930	-2,789	9,300	161,009