

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jan-22	26-Jan-22	Change	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22
S50F22	Jan 2022	988.10	993.10	-5 -0.5 %	237	-40.60 %	399	-9.73 %	442	-15.16 %	521	-16.91 %	627
S50G22	Feb 2022	984.00	991.10	-7.1 -0.72 %	262	24.76 %	210	9.95 %	191	0.00 %	191	23.23 %	155
S50H22	Mar 2022	979.00	985.10	-6.1 -0.62 %	375,395	-3.02 %	387,070	0.96 %	383,406	1.40 %	378,094	2.92 %	367,365
S50M22	Jun 2022	974.20	980.30	-6.1 -0.62 %	46,973	2.23 %	45,947	3.08 %	44,576	-0.04 %	44,592	1.11 %	44,104
S50U22	Sep 2022	970.70	976.60	-5.9 -0.6 %	16,678	2.31 %	16,301	1.29 %	16,093	0.09 %	16,079	0.17 %	16,052
S50Z22	Dec 2022	971.10	976.40	-5.3 -0.54 %	5,245	-0.94 %	5,295	-1.01 %	5,349	9.25 %	4,896	1.05 %	4,845

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jan-22	26-Jan-22	Change	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22
TRUEH22	Mar 2022	42,747	4.91	4.79	0.12 2.51 %	117,262	-16.46 %	140,360	-8.84 %	153,979	-3.03 %	158,795	-7.03 %	170,795
JASH22	Mar 2022	29,464	3.26	3.18	0.08 2.52 %	141,838	2.94 %	137,791	-28.85 %	193,663	0.81 %	192,101	4.08 %	184,562
TRUEM22	Jun 2022	26,008	4.94	4.78	0.16 3.35 %	38,074	-8.41 %	41,569	27.66 %	32,561	0.01 %	32,558	0.00 %	32,557
GUNKULH22	Mar 2022	15,129	6.66	6.61	0.05 0.76 %	221,286	-1.74 %	225,210	0.52 %	224,055	0.01 %	224,030	-4.88 %	235,522
JASM22	Jun 2022	12,727	3.23	3.21	0.02 0.62 %	30,030	-12.96 %	34,503	17.49 %	29,366	-3.28 %	30,362	2.01 %	29,765
SIRIM22	Jun 2022	11,081	1.26	1.29	-0.03 -2.33 %	41,509	36.27 %	30,461	3.90 %	29,319	15.80 %	25,319	4.11 %	24,319
TTBH22	Mar 2022	10,508	1.40	1.40	0.00 0.00 %	86,016	-4.66 %	90,217	5.82 %	85,257	-1.04 %	86,152	-4.04 %	89,783
IRPCM22	Jun 2022	8,023	3.79	3.83	-0.04 -1.04 %	26,903	35.32 %	19,881	-11.14 %	22,374	15.63 %	19,350	8.46 %	17,840
IRPCH22	Mar 2022	7,027	3.80	3.84	-0.04 -1.04 %	40,206	-7.59 %	43,508	1.36 %	42,923	0.35 %	42,774	-1.45 %	43,405
KTBH22	Mar 2022	6,307	13.98	14.06	-0.08 -0.57 %	11,288	-20.08 %	14,125	33.86 %	10,552	-28.36 %	14,730	-3.30 %	15,233

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22	(+/-)	21-Jan-22	27-Jan-22	26-Jan-22	Change
GUNKULH22	Mar 2022	15,129	221,286	-1.74 %	225,210	0.52 %	224,055	0.01 %	224,030	-4.88 %	235,522	6.66	6.61	0.05 0.76 %
JASH22	Mar 2022	29,464	141,838	2.94 %	137,791	-28.85 %	193,663	0.81 %	192,101	4.08 %	184,562	3.26	3.18	0.08 2.52 %
BLANDH22	Mar 2022	1,127	132,173	-0.76 %	133,184	0.08 %	133,077	0.13 %	132,901	0.39 %	132,385	1.07	1.08	-0.01 -0.9 %
SUPERH22	Mar 2022	55	118,798	0.00 %	118,798	2.59 %	115,803	0.02 %	115,780	0.87 %	114,780	0.94	0.95	-0.01 -1.1 %
TRUEH22	Mar 2022	42,747	117,262	-16.46 %	140,360	-8.84 %	153,979	-3.03 %	158,795	-7.03 %	170,795	4.91	4.79	0.1 2.51 %
SIRIH22	Mar 2022	5,175	89,955	5.87 %	84,970	-12.45 %	97,049	0.73 %	96,348	0.07 %	96,278	1.27	1.28	-0.01 -0.8 %
TTBH22	Mar 2022	10,508	86,016	-4.66 %	90,217	5.82 %	85,257	-1.04 %	86,152	-4.04 %	89,783	1.40	1.40	0 0 %
WHAH22	Mar 2022	4,700	73,306	-1.40 %	74,350	3.48 %	71,851	-5.81 %	76,280	-5.30 %	80,546	3.39	3.43	-0.04 -1.2 %
BANPUH22X	Mar 2022	5,249	66,651	-3.42 %	69,014	0.24 %	68,847	-0.02 %	68,860	-0.15 %	68,965	10.74	10.73	0.01 0.09 %
BECH22	Mar 2022	2,057	63,855	0.04 %	63,830	0.02 %	63,816	0.03 %	63,796	0.03 %	63,776	13.42	13.62	-0.2 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	8.60	0.50	6.17
AP	10.10	0.45	4.66
TRUE	5.00	0.18	3.73
DTAC	48.25	1.25	2.66
JAS	3.26	0.08	2.52
JMT	62.50	1.50	2.46
SPRC	9.80	0.20	2.08
SCC	389.00	7.00	1.83
STA	29.00	0.50	1.75
TOA	30.25	0.50	1.68

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.54	-0.40	-8.10
STPI	4.98	-0.32	-6.04
EA	92.75	-4.25	-4.38
HANA	72.25	-2.75	-3.67
BGRIM	34.75	-1.25	-3.47
OR	24.20	-0.80	-3.20
GFPT	13.20	-0.40	-2.94
ITD	2.08	-0.06	-2.80
CK	21.00	-0.60	-2.78
GPSC	78.75	-2.25	-2.78

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
27/01/2022	109,565	136,430	-26,865	47,315	44,877	2,438	130,214	105,787	24,427	287,094	444,790

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2022	31,638	48,848	-17,210	7,008	10,560	-3,552	42,834	22,072	20,762	81,480	57,498

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2022	0	41	-41	9,375	4,540	4,835	18,156	22,950	-4,794	27,531	156,308