

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Jan-22	27-Jan-22	Change	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22
S50G22	Feb 2022	986.80	984.00	2.8 0.28 %	271	3.44 %	262	24.76 %	210	9.95 %	191	0.00 %	191
S50H22	Mar 2022	981.40	979.00	2.4 0.25 %	367,604	-2.08 %	375,395	-3.02 %	387,070	0.96 %	383,406	1.40 %	378,094
S50J22	Apr 2022	985.00	984.40	0.6 0.06 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M22	Jun 2022	976.00	974.20	1.8 0.18 %	48,479	3.21 %	46,973	2.23 %	45,947	3.08 %	44,576	-0.04 %	44,592
S50U22	Sep 2022	972.40	970.70	1.7 0.18 %	16,767	0.53 %	16,678	2.31 %	16,301	1.29 %	16,093	0.09 %	16,079
S50Z22	Dec 2022	972.60	971.10	1.5 0.15 %	5,284	0.74 %	5,245	-0.94 %	5,295	-1.01 %	5,349	9.25 %	4,896

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jan-22	27-Jan-22	Change	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22
SIRIH22	Mar 2022	21,701	1.30	1.27	0.03 2.36 %	85,847	-4.57 %	89,955	5.87 %	84,970	-12.45 %	97,049	0.73 %	96,348
JASH22	Mar 2022	16,919	3.22	3.26	-0.04 -1.23 %	157,991	11.39 %	141,838	2.94 %	137,791	-28.85 %	193,663	0.81 %	192,101
TRUEH22	Mar 2022	14,314	4.88	4.91	-0.03 -0.61 %	119,273	1.71 %	117,262	-16.46 %	140,360	-8.84 %	153,979	-3.03 %	158,795
JASM22	Jun 2022	13,152	3.25	3.23	0.02 0.62 %	22,881	-23.81 %	30,030	-12.96 %	34,503	17.49 %	29,366	-3.28 %	30,362
GUNKULH22	Mar 2022	12,963	6.94	6.66	0.28 4.20 %	215,886	-2.44 %	221,286	-1.74 %	225,210	0.52 %	224,055	0.01 %	224,030
QHH22	Mar 2022	11,572	2.39	2.29	0.10 4.37 %	18,783	92.43 %	9,761	-1.93 %	9,953	0.08 %	9,945	5.29 %	9,445
QHM22	Jun 2022	8,139	2.34	2.20	0.14 6.36 %	20,929	-10.53 %	23,391	3.55 %	22,590	0.00 %	22,590	2.59 %	22,019
TUH22	Mar 2022	7,810	20.70	20.34	0.36 1.77 %	7,619	2.09 %	7,463	-19.62 %	9,285	-1.05 %	9,384	-6.96 %	10,086
LHH22	Mar 2022	7,574	9.87	9.41	0.46 4.89 %	3,722	-52.01 %	7,755	6.94 %	7,252	-12.63 %	8,300	0.65 %	8,246
TTBH22	Mar 2022	7,187	1.37	1.40	-0.03 -2.14 %	88,802	3.24 %	86,016	-4.66 %	90,217	5.82 %	85,257	-1.04 %	86,152

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	(+/-)	24-Jan-22	28-Jan-22	27-Jan-22	Change
GUNKULH22	Mar 2022	12,963	215,886	-2.44 %	221,286	-1.74 %	225,210	0.52 %	224,055	0.01 %	224,030	6.94	6.66	0.3 4.2 %
JASH22	Mar 2022	16,919	157,991	11.39 %	141,838	2.94 %	137,791	-28.85 %	193,663	0.81 %	192,101	3.22	3.26	-0.04 -1.2 %
BLANDH22	Mar 2022	1,045	131,561	-0.46 %	132,173	-0.76 %	133,184	0.08 %	133,077	0.13 %	132,901	1.08	1.07	0.01 0.93 %
TRUEH22	Mar 2022	14,314	119,273	1.71 %	117,262	-16.46 %	140,360	-8.84 %	153,979	-3.03 %	158,795	4.88	4.91	-0.03 -0.6 %
SUPERH22	Mar 2022	0	118,798	0.00 %	118,798	0.00 %	118,798	2.59 %	115,803	0.02 %	115,780	0.94	0.94	0 0 %
TTBH22	Mar 2022	7,187	88,802	3.24 %	86,016	-4.66 %	90,217	5.82 %	85,257	-1.04 %	86,152	1.37	1.40	-0.03 -2.1 %
SIRIH22	Mar 2022	21,701	85,847	-4.57 %	89,955	5.87 %	84,970	-12.45 %	97,049	0.73 %	96,348	1.30	1.27	0.03 2.36 %
WHAH22	Mar 2022	4,048	71,305	-2.73 %	73,306	-1.40 %	74,350	3.48 %	71,851	-5.81 %	76,280	3.45	3.39	0.06 1.77 %
BANPUH22X	Mar 2022	154	66,591	-0.09 %	66,651	-3.42 %	69,014	0.24 %	68,847	-0.02 %	68,860	10.73	10.74	-0.01 -0.09 %
BECH22	Mar 2022	639	63,436	-0.66 %	63,855	0.04 %	63,830	0.02 %	63,816	0.03 %	63,796	13.67	13.42	0.3 1.86 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LH	9.90	0.50	5.32
CENDEL	34.75	1.50	4.51
GUNKUL	7.05	0.30	4.44
QH	2.38	0.10	4.39
CPALL	61.50	2.50	4.24
CPN	53.50	2.00	3.88
PSH	14.80	0.50	3.50
CKP	5.15	0.17	3.41
GFPT	13.60	0.40	3.03
BCP	27.75	0.75	2.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	70.50	-4.50	-6.00
HANA	69.00	-3.25	-4.50
VNG	8.25	-0.35	-4.07
JMT	60.75	-1.75	-2.80
EA	90.25	-2.50	-2.70
JAS	3.20	-0.06	-1.84
IVL	47.50	-0.75	-1.55
KTB	13.80	-0.20	-1.43
TRUE	4.94	-0.06	-1.20
BLA	43.00	-0.50	-1.15

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
28/01/2022	74,386	48,938	25,448	27,917	29,189	-1,272	72,598	96,774	-24,176	174,901	438,569

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2022	27,927	44,827	-16,900	7,228	8,636	-1,408	36,083	17,775	18,308	71,238	60,234

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2022	0	18	-18	18,798	10,340	8,458	21,253	29,693	-8,440	40,051	148,042