

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Jan-22	28-Jan-22	Change	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	
S50G22	Feb 2022	992.50	986.80	5.7 0.58 %	272	0.37 %	271	3.44 %	262	24.76 %	210	9.95 %	191	
S50H22	Mar 2022	986.60	981.40	5.2 0.53 %	374,916	1.99 %	367,604	-2.08 %	375,395	-3.02 %	387,070	0.96 %	383,406	
S50J22	Apr 2022	984.70	985.00	-0.3 -0.03 %	16	500.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0	
S50M22	Jun 2022	981.40	976.00	5.4 0.55 %	48,610	0.27 %	48,479	3.21 %	46,973	2.23 %	45,947	3.08 %	44,576	
S50U22	Sep 2022	977.70	972.40	5.3 0.55 %	16,233	-3.18 %	16,767	0.53 %	16,678	2.31 %	16,301	1.29 %	16,093	
S50Z22	Dec 2022	977.50	972.60	4.9 0.5 %	5,453	3.20 %	5,284	0.74 %	5,245	-0.94 %	5,295	-1.01 %	5,349	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Jan-22	28-Jan-22	Change	31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	
TRUEH22	Mar 2022	25,835	4.83	4.88	-0.05 -1.02 %	142,362	19.36 %	119,273	1.71 %	117,262	-16.46 %	140,360	-8.84 %	153,979	
JASH22	Mar 2022	18,714	3.38	3.22	0.16 4.97 %	162,692	2.98 %	157,991	11.39 %	141,838	2.94 %	137,791	-28.85 %	193,663	
TRUEZ22	Dec 2022	16,894	4.80	4.85	-0.05 -1.03 %	23,109	15.53 %	20,003	0.00 %	20,003	0.00 %	20,003	0.00 %	20,003	
TRUEM22	Jun 2022	14,012	4.84	4.92	-0.08 -1.63 %	53,308	26.04 %	42,296	11.09 %	38,074	-8.41 %	41,569	27.66 %	32,561	
SUPERH22	Mar 2022	13,001	0.95	0.94	0.01 1.06 %	117,798	-0.84 %	118,798	0.00 %	118,798	0.00 %	118,798	2.59 %	115,803	
AWCH22	Mar 2022	11,241	4.94	4.79	0.15 3.13 %	16,622	121.89 %	7,491	16.14 %	6,450	0.95 %	6,389	-30.71 %	9,221	
GUNKULH22	Mar 2022	8,765	6.80	6.94	-0.14 -2.02 %	217,981	0.97 %	215,886	-2.44 %	221,286	-1.74 %	225,210	0.52 %	224,055	
WHAH22	Mar 2022	8,077	3.43	3.45	-0.02 -0.58 %	70,364	-1.32 %	71,305	-2.73 %	73,306	-1.40 %	74,350	3.48 %	71,851	
TTBH22	Mar 2022	6,658	1.39	1.37	0.02 1.46 %	84,219	-5.16 %	88,802	3.24 %	86,016	-4.66 %	90,217	5.82 %	85,257	
QHH22	Mar 2022	6,071	2.38	2.39	-0.01 -0.42 %	23,343	24.28 %	18,783	92.43 %	9,761	-1.93 %	9,953	0.08 %	9,945	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*31-Jan-22	(+/-)	28-Jan-22	(+/-)	27-Jan-22	(+/-)	26-Jan-22	(+/-)	25-Jan-22	31-Jan-22	28-Jan-22	Change	
GUNKULH22	Mar 2022	8,765	217,981	0.97 %	215,886	-2.44 %	221,286	-1.74 %	225,210	0.52 %	224,055	6.80	6.94	-0.1 -2.0 %	
JASH22	Mar 2022	18,714	162,692	2.98 %	157,991	11.39 %	141,838	2.94 %	137,791	-28.85 %	193,663	3.38	3.22	0.2 4.97 %	
TRUEH22	Mar 2022	25,835	142,362	19.36 %	119,273	1.71 %	117,262	-16.46 %	140,360	-8.84 %	153,979	4.83	4.88	-0.05 -1.0 %	
BLANDH22	Mar 2022	116	131,677	0.09 %	131,561	-0.46 %	132,173	-0.76 %	133,184	0.08 %	133,077	1.08	1.08	0 0 %	
SUPERH22	Mar 2022	13,001	117,798	-0.84 %	118,798	0.00 %	118,798	0.00 %	118,798	2.59 %	115,803	0.95	0.94	0.01 1.06 %	
SIRIH22	Mar 2022	3,577	86,362	0.60 %	85,847	-4.57 %	89,955	5.87 %	84,970	-12.45 %	97,049	1.31	1.30	0.01 0.77 %	
TTBH22	Mar 2022	6,658	84,219	-5.16 %	88,802	3.24 %	86,016	-4.66 %	90,217	5.82 %	85,257	1.39	1.37	0.02 1.46 %	
WHAH22	Mar 2022	8,077	70,364	-1.32 %	71,305	-2.73 %	73,306	-1.40 %	74,350	3.48 %	71,851	3.43	3.45	-0.02 -0.6 %	
BANPUH22X	Mar 2022	2,331	65,021	-2.36 %	66,591	-0.09 %	66,651	-3.42 %	69,014	0.24 %	68,847	11.08	10.73	0.4 3.26 %	
GUNKULM22	Jun 2022	2,500	63,987	4.07 %	61,487	3.39 %	59,471	1.70 %	58,476	-0.70 %	58,891	6.77	6.62	0.2 2.27 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	15.70	1.40	9.79
TTA	9.25	0.50	5.71
JMT	64.00	3.25	5.35
PTG	14.70	0.70	5.00
JAS	3.36	0.16	5.00
TQM	48.25	2.25	4.89
ITD	2.16	0.08	3.85
BANPU	11.10	0.40	3.74
AWC	4.90	0.14	2.94
DELTA	347.00	8.00	2.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	46.25	-1.50	-3.14
TRUE	4.82	-0.12	-2.43
GUNKUL	6.90	-0.15	-2.13
BEC	13.30	-0.20	-1.48
SCGP	62.25	-0.75	-1.19
EA	89.25	-1.00	-1.11
SPRC	9.60	-0.10	-1.03
LH	9.80	-0.10	-1.01
CPF	25.25	-0.25	-0.98
CKP	5.10	-0.05	-0.97

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
31/01/2022	62,337	48,058	14,279	27,469	27,866	-397	64,597	78,479	-13,882	154,403	445,500

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2022	21,202	27,063	-5,861	6,109	5,171	938	20,022	15,099	4,923	47,333	62,049

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2022	0	18	-18	7,604	4,800	2,804	15,977	18,763	-2,786	23,581	140,794