

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jan-22	30-Dec-21	Change	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21
S50F22	Jan 2022	994.70	987.90	6.8 0.69 %	556	3.35 %	538	12.79 %	477	13.57 %	420	41.41 %	297
S50G22	Feb 2022	993.60	984.50	9.1 0.92 %	160	13.48 %	141	0.00 %	141	13.71 %	124	21.57 %	102
S50H22	Mar 2022	993.50	986.80	6.7 0.68 %	344,030	5.97 %	324,663	4.55 %	310,543	3.95 %	298,742	25.41 %	238,219
S50M22	Jun 2022	990.20	983.60	6.6 0.67 %	29,671	8.42 %	27,366	3.91 %	26,337	-0.03 %	26,346	-3.16 %	27,205
S50U22	Sep 2022	987.20	981.10	6.1 0.62 %	12,626	8.15 %	11,675	2.13 %	11,431	-2.52 %	11,726	-0.35 %	11,767
S50Z22	Dec 2022	987.80	981.60	6.2 0.63 %	1,441	81.49 %	794	291.13 %	203	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jan-22	30-Dec-21	Change	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21
SIRIH22	Mar 2022	71,537	1.29	1.26	0.03 2.38 %	176,403	15.72 %	152,438	0.14 %	152,226	13.59 %	134,016	17.76 %	113,806
TRUEH22	Mar 2022	35,543	4.71	4.78	-0.07 -1.46 %	142,702	8.18 %	131,909	-0.65 %	132,771	4.15 %	127,486	-1.34 %	129,214
GUNKULH22	Mar 2022	24,942	5.85	5.65	0.20 3.54 %	254,849	-2.44 %	261,227	0.77 %	259,223	3.52 %	250,397	1.80 %	245,981
TTBH22	Mar 2022	22,065	1.48	1.49	-0.01 -0.67 %	74,815	27.47 %	58,693	-11.44 %	66,275	0.16 %	66,170	-8.52 %	72,330
ITDH22	Mar 2022	18,854	2.36	2.32	0.04 1.72 %	38,215	-0.58 %	38,439	-0.10 %	38,477	2.14 %	37,669	6.30 %	35,437
BCHZ22	Dec 2022	10,150	19.61	20.11	-0.50 -2.49 %	10,150	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SUPERH22	Mar 2022	8,029	0.96	0.95	0.01 1.05 %	117,562	7.33 %	109,537	-3.52 %	113,537	2.78 %	110,467	11.51 %	99,067
AWCH22	Mar 2022	8,008	4.82	4.69	0.13 2.77 %	12,031	98.96 %	6,047	-45.24 %	11,042	-8.30 %	12,042	-11.08 %	13,543
BCHH22	Mar 2022	7,937	19.70	20.20	-0.50 -2.48 %	9,566	-33.30 %	14,342	0.91 %	14,212	31.65 %	10,795	50.29 %	7,183
GUNKULM22	Jun 2022	7,001	5.78	5.61	0.17 3.03 %	15,714	80.35 %	8,713	6.09 %	8,213	0.00 %	8,213	13.93 %	7,209

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	04-Jan-22	30-Dec-21	Change
GUNKULH22	Mar 2022	24,942	254,849	-2.44 %	261,227	0.77 %	259,223	3.52 %	250,397	1.80 %	245,981	5.85	5.65	0.2 3.54 %
SIRIH22	Mar 2022	71,537	176,403	15.72 %	152,438	0.14 %	152,226	13.59 %	134,016	17.76 %	113,806	1.29	1.26	0.03 2.38 %
JASH22	Mar 2022	4,138	144,098	2.18 %	141,023	3.03 %	136,871	3.00 %	132,888	5.29 %	126,213	3.54	3.50	0.04 1.14 %
TRUEH22	Mar 2022	35,543	142,702	8.18 %	131,909	-0.65 %	132,771	4.15 %	127,486	-1.34 %	129,214	4.71	4.78	-0.07 -1.5 %
BLANDH22	Mar 2022	1,086	136,213	0.80 %	135,129	0.03 %	135,090	0.88 %	133,906	0.67 %	133,009	1.11	1.11	0 0 %
SUPERH22	Mar 2022	8,029	117,562	7.33 %	109,537	-3.52 %	113,537	2.78 %	110,467	11.51 %	99,067	0.96	0.95	0.01 1.05 %
TTBH22	Mar 2022	22,065	74,815	27.47 %	58,693	-11.44 %	66,275	0.16 %	66,170	-8.52 %	72,330	1.48	1.49	-0.01 -0.7 %
BANPUH22X	Mar 2022	1,767	73,824	1.37 %	72,825	5.09 %	69,301	4.45 %	66,346	7.35 %	61,802	10.55	10.65	-0.1 -0.9 %
WHAH22	Mar 2022	5,065	72,373	2.16 %	70,845	-1.31 %	71,788	-1.91 %	73,187	-1.98 %	74,669	3.57	3.54	0.03 0.85 %
SUPERM22	Jun 2022	2,600	62,614	4.33 %	60,014	0.00 %	60,013	0.00 %	60,013	13.20 %	53,013	0.96	0.95	0.01 1.05 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.00	1.40	8.43
EPG	11.90	0.70	6.25
GFPT	13.60	0.80	6.25
CPF	27.00	1.50	5.88
TTA	10.10	0.55	5.76
PLANB	8.05	0.40	5.23
GUNKUL	5.85	0.25	4.46
SIRI	1.28	0.05	4.07
AWC	4.82	0.18	3.88
VNG	8.10	0.30	3.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.90	-0.40	-3.54
MEGA	48.75	-1.75	-3.47
STA	30.00	-1.00	-3.23
BCH	19.50	-0.60	-2.99
DELTA	400.00	-12.00	-2.91
BDMS	22.40	-0.60	-2.61
STGT	29.50	-0.75	-2.48
CHG	3.58	-0.08	-2.19
TQM	95.25	-1.75	-1.80
TRUE	4.72	-0.06	-1.26

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
04/01/2022	78,487	83,963	-5,476	32,160	30,755	1,405	76,461	72,390	4,071	187,108	388,484

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2022	20,637	19,518	1,119	4,242	3,076	1,166	16,520	18,805	-2,285	41,399	32,669

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/01/2022	0	0	0	11,796	6,309	5,487	7,522	13,009	-5,487	19,318	121,895