

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Jan-22	04-Jan-22	Change	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21
S50F22	Jan 2022	997.10	994.70	2.4 0.24 %	596	7.19 %	556	3.35 %	538	12.79 %	477	13.57 %	420
S50G22	Feb 2022	995.00	993.60	1.4 0.14 %	167	4.38 %	160	13.48 %	141	0.00 %	141	13.71 %	124
S50H22	Mar 2022	996.30	993.50	2.8 0.28 %	338,287	-1.67 %	344,030	5.97 %	324,663	4.55 %	310,543	3.95 %	298,742
S50M22	Jun 2022	992.90	990.20	2.7 0.27 %	30,040	1.24 %	29,671	8.42 %	27,366	3.91 %	26,337	-0.03 %	26,346
S50U22	Sep 2022	989.60	987.20	2.4 0.24 %	13,285	5.22 %	12,626	8.15 %	11,675	2.13 %	11,431	-2.52 %	11,726
S50Z22	Dec 2022	990.40	987.80	2.6 0.26 %	1,853	28.59 %	1,441	81.49 %	794	291.13 %	203	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jan-22	04-Jan-22	Change	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21
JASH22	Mar 2022	28,679	3.63	3.54	0.09 2.54 %	146,592	1.73 %	144,098	2.18 %	141,023	3.03 %	136,871	3.00 %	132,888
SIRIH22	Mar 2022	26,351	1.29	1.29	0.00 0.00 %	196,700	11.51 %	176,403	15.72 %	152,438	0.14 %	152,226	13.59 %	134,016
TTBH22	Mar 2022	24,126	1.47	1.48	-0.01 -0.68 %	73,889	-1.24 %	74,815	27.47 %	58,693	-11.44 %	66,275	0.16 %	66,170
SUPERH22	Mar 2022	20,080	0.99	0.96	0.03 3.12 %	109,633	-6.74 %	117,562	7.33 %	109,537	-3.52 %	113,537	2.78 %	110,467
IRPCH22	Mar 2022	19,962	4.00	3.90	0.10 2.56 %	49,043	32.40 %	37,041	-1.09 %	37,449	2.01 %	36,712	2.01 %	35,987
GUNKULM22	Jun 2022	13,300	5.81	5.78	0.03 0.52 %	29,014	84.64 %	15,714	80.35 %	8,713	6.09 %	8,213	0.00 %	8,213
AWCH22	Mar 2022	6,522	4.75	4.82	-0.07 -1.45 %	7,053	-41.38 %	12,031	98.96 %	6,047	-45.24 %	11,042	-8.30 %	12,042
TTBM22	Jun 2022	6,070	1.47	1.48	-0.01 -0.68 %	19,544	25.99 %	15,512	6.95 %	14,504	1.59 %	14,277	-12.24 %	16,268
TRUEH22	Mar 2022	5,891	4.70	4.71	-0.01 -0.21 %	148,324	3.94 %	142,702	8.18 %	131,909	-0.65 %	132,771	4.15 %	127,486
JASM22	Jun 2022	5,701	3.57	3.48	0.09 2.59 %	21,742	14.19 %	19,041	0.00 %	19,041	0.00 %	19,041	11.74 %	17,041

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	05-Jan-22	04-Jan-22	Change
GUNKULH22	Mar 2022	2,273	254,006	-0.33 %	254,849	-2.44 %	261,227	0.77 %	259,223	3.52 %	250,397	5.85	5.85	0 0 %
SIRIH22	Mar 2022	26,351	196,700	11.51 %	176,403	15.72 %	152,438	0.14 %	152,226	13.59 %	134,016	1.29	1.29	0 0 %
TRUEH22	Mar 2022	5,891	148,324	3.94 %	142,702	8.18 %	131,909	-0.65 %	132,771	4.15 %	127,486	4.70	4.71	-0.01 -0.2 %
JASH22	Mar 2022	28,679	146,592	1.73 %	144,098	2.18 %	141,023	3.03 %	136,871	3.00 %	132,888	3.63	3.54	0.09 2.54 %
BLANDH22	Mar 2022	1,100	136,265	0.04 %	136,213	0.80 %	135,129	0.03 %	135,090	0.88 %	133,906	1.13	1.11	0.02 1.8 %
SUPERH22	Mar 2022	20,080	109,633	-6.74 %	117,562	7.33 %	109,537	-3.52 %	113,537	2.78 %	110,467	0.99	0.96	0.03 3.12 %
BANPUH22X	Mar 2022	4,806	77,358	4.79 %	73,824	1.37 %	72,825	5.09 %	69,301	4.45 %	66,346	10.85	10.55	0.3 2.84 %
TTBH22	Mar 2022	24,126	73,889	-1.24 %	74,815	27.47 %	58,693	-11.44 %	66,275	0.16 %	66,170	1.47	1.48	-0.01 -0.7 %
WHAH22	Mar 2022	2,067	73,390	1.41 %	72,373	2.16 %	70,845	-1.31 %	71,788	-1.91 %	73,187	3.57	3.57	0 0 %
BECH22	Mar 2022	5	62,244	0.01 %	62,240	-0.78 %	62,730	0.92 %	62,159	0.82 %	61,655	14.12	14.34	-0.2 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	45.75	2.25	5.17
RS	22.60	0.90	4.15
TOP	52.00	2.00	4.00
SPRC	10.20	0.35	3.55
ESSO	7.60	0.25	3.40
ICHI	10.40	0.30	2.97
BCP	26.25	0.75	2.94
BANPU	10.90	0.30	2.83
BLA	38.50	1.00	2.67
PTT	39.00	1.00	2.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	6.50	-0.15	-2.26
BH	138.00	-3.00	-2.13
HMPRO	14.50	-0.30	-2.03
PLANB	7.90	-0.15	-1.86
CPF	26.50	-0.50	-1.85
CPN	55.00	-1.00	-1.79
ORI	11.40	-0.20	-1.72
AAV	2.52	-0.04	-1.56
INTUCH	78.75	-1.25	-1.56
SCGP	67.75	-1.00	-1.45

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
05/01/2022	60,189	46,726	13,463	21,854	20,727	1,127	40,398	54,988	-14,590	122,441	384,228

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2022	22,083	18,348	3,735	4,254	2,918	1,336	14,333	19,404	-5,071	40,670	34,099

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/01/2022	0	0	0	5,015	4,794	221	10,338	10,559	-221	15,353	125,990