

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Jan-22	05-Jan-22	Change	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21
S50F22	Jan 2022	981.00	997.10	-16.1 -1.61 %	558	-6.38 %	596	7.19 %	556	3.35 %	538	12.79 %	477
S50G22	Feb 2022	979.40	995.00	-15.6 -1.57 %	181	8.38 %	167	4.38 %	160	13.48 %	141	0.00 %	141
S50H22	Mar 2022	979.10	996.30	-17.2 -1.73 %	348,415	2.99 %	338,287	-1.67 %	344,030	5.97 %	324,663	4.55 %	310,543
S50M22	Jun 2022	975.80	992.90	-17.1 -1.72 %	34,797	15.84 %	30,040	1.24 %	29,671	8.42 %	27,366	3.91 %	26,337
S50U22	Sep 2022	972.70	989.60	-16.9 -1.71 %	14,582	9.76 %	13,285	5.22 %	12,626	8.15 %	11,675	2.13 %	11,431
S50Z22	Dec 2022	974.20	990.40	-16.2 -1.64 %	3,844	107.45 %	1,853	28.59 %	1,441	81.49 %	794	291.13 %	203

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jan-22	05-Jan-22	Change	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21
TTBH22	Mar 2022	37,939	1.44	1.47	-0.03 -2.04 %	87,310	18.16 %	73,889	-1.24 %	74,815	27.47 %	58,693	-11.44 %	66,275
SIRIH22	Mar 2022	27,098	1.27	1.29	-0.02 -1.55 %	207,741	5.61 %	196,700	11.51 %	176,403	15.72 %	152,438	0.14 %	152,226
JASH22	Mar 2022	23,172	3.56	3.63	-0.07 -1.93 %	138,975	-5.20 %	146,592	1.73 %	144,098	2.18 %	141,023	3.03 %	136,871
CHGH22	Mar 2022	12,565	3.76	3.61	0.15 4.16 %	11,819	-20.20 %	14,810	0.03 %	14,805	20.44 %	12,292	14.07 %	10,776
BCHH22	Mar 2022	9,618	20.95	19.65	1.30 6.62 %	13,732	43.34 %	9,580	0.15 %	9,566	-33.30 %	14,342	0.91 %	14,212
TTBM22	Jun 2022	9,564	1.43	1.47	-0.04 -2.72 %	23,108	18.24 %	19,544	25.99 %	15,512	6.95 %	14,504	1.59 %	14,277
WHAH22	Mar 2022	8,886	3.52	3.57	-0.05 -1.40 %	77,225	5.23 %	73,390	1.41 %	72,373	2.16 %	70,845	-1.31 %	71,788
SUPERH22	Mar 2022	8,422	0.96	0.99	-0.03 -3.03 %	115,982	5.79 %	109,633	-6.74 %	117,562	7.33 %	109,537	-3.52 %	113,537
GUNKULH22	Mar 2022	8,152	5.74	5.85	-0.11 -1.88 %	250,232	-1.49 %	254,006	-0.33 %	254,849	-2.44 %	261,227	0.77 %	259,223
IRPCH22	Mar 2022	6,850	3.92	4.00	-0.08 -2.00 %	55,441	13.05 %	49,043	32.40 %	37,041	-1.09 %	37,449	2.01 %	36,712

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	(+/-)	29-Dec-21	06-Jan-22	05-Jan-22	Change
GUNKULH22	Mar 2022	8,152	250,232	-1.49 %	254,006	-0.33 %	254,849	-2.44 %	261,227	0.77 %	259,223	5.74	5.85	-0.1 -1.9 %
SIRIH22	Mar 2022	27,098	207,741	5.61 %	196,700	11.51 %	176,403	15.72 %	152,438	0.14 %	152,226	1.27	1.29	-0.02 -1.6 %
TRUEH22	Mar 2022	4,833	148,915	0.40 %	148,324	3.94 %	142,702	8.18 %	131,909	-0.65 %	132,771	4.66	4.70	-0.04 -0.9 %
JASH22	Mar 2022	23,172	138,975	-5.20 %	146,592	1.73 %	144,098	2.18 %	141,023	3.03 %	136,871	3.56	3.63	-0.07 -1.9 %
BLANDH22	Mar 2022	546	135,807	-0.34 %	136,265	0.04 %	136,213	0.80 %	135,129	0.03 %	135,090	1.10	1.13	-0.03 -2.7 %
SUPERH22	Mar 2022	8,422	115,982	5.79 %	109,633	-6.74 %	117,562	7.33 %	109,537	-3.52 %	113,537	0.96	0.99	-0.03 -3.0 %
TTBH22	Mar 2022	37,939	87,310	18.16 %	73,889	-1.24 %	74,815	27.47 %	58,693	-11.44 %	66,275	1.44	1.47	-0.03 -2.0 %
BANPUH22X	Mar 2022	5,505	77,810	0.58 %	77,358	4.79 %	73,824	1.37 %	72,825	5.09 %	69,301	10.99	10.85	0.1 1.29 %
WHAH22	Mar 2022	8,886	77,225	5.23 %	73,390	1.41 %	72,373	2.16 %	70,845	-1.31 %	71,788	3.52	3.57	-0.05 -1.4 %
BECH22	Mar 2022	55	62,259	0.02 %	62,244	0.01 %	62,240	-0.78 %	62,730	0.92 %	62,159	13.93	14.12	-0.2 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	20.90	1.30	6.63
BLA	40.50	2.00	5.19
CHG	3.74	0.14	3.89
TPIPL	1.80	0.04	2.27
GFPT	13.80	0.30	2.22
TU	20.50	0.40	1.99
ORI	11.60	0.20	1.75
KKP	62.50	1.00	1.63
BAY	36.75	0.50	1.38
CPF	26.75	0.25	0.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	84.00	-4.50	-5.08
CENTEL	30.50	-1.50	-4.69
HANA	82.50	-4.00	-4.62
STPI	6.25	-0.30	-4.58
MAJOR	19.40	-0.90	-4.43
AWC	4.56	-0.20	-4.20
MINT	28.50	-1.25	-4.20
PLANB	7.60	-0.30	-3.80
OR	26.25	-1.00	-3.67
ITD	2.26	-0.08	-3.42

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
06/01/2022	86,848	128,728	-41,880	43,457	38,361	5,096	138,808	102,024	36,784	269,113	402,377

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2022	28,031	33,346	-5,315	6,484	8,595	-2,111	28,925	21,499	7,426	63,440	36,112

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2022	0	0	0	14,448	8,807	5,641	19,997	25,638	-5,641	34,445	127,640