

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jan-22	06-Jan-22	Change	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21
S50F22	Jan 2022	979.60	981.00	-1.4 -0.14 %	555	-0.54 %	558	-6.38 %	596	7.19 %	556	3.35 %	538
S50G22	Feb 2022	979.50	979.40	0.1 0.01 %	166	-8.29 %	181	8.38 %	167	4.38 %	160	13.48 %	141
S50H22	Mar 2022	977.30	979.10	-1.8 -0.18 %	357,139	2.50 %	348,415	2.99 %	338,287	-1.67 %	344,030	5.97 %	324,663
S50M22	Jun 2022	974.10	975.80	-1.7 -0.17 %	36,185	3.99 %	34,797	15.84 %	30,040	1.24 %	29,671	8.42 %	27,366
S50U22	Sep 2022	971.10	972.70	-1.6 -0.16 %	14,682	0.69 %	14,582	9.76 %	13,285	5.22 %	12,626	8.15 %	11,675
S50Z22	Dec 2022	972.60	974.20	-1.6 -0.16 %	4,072	5.93 %	3,844	107.45 %	1,853	28.59 %	1,441	81.49 %	794

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jan-22	06-Jan-22	Change	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21
GUNKULH22	Mar 2022	44,449	5.79	5.74	0.05 0.87 %	281,157	12.36 %	250,232	-1.49 %	254,006	-0.33 %	254,849	-2.44 %	261,227
SIRIH22	Mar 2022	33,446	1.29	1.27	0.02 1.57 %	225,066	8.34 %	207,741	5.61 %	196,700	11.51 %	176,403	15.72 %	152,438
TTBH22	Mar 2022	17,402	1.46	1.44	0.02 1.39 %	96,775	10.84 %	87,310	18.16 %	73,889	-1.24 %	74,815	27.47 %	58,693
JASH22	Mar 2022	9,245	3.54	3.56	-0.02 -0.56 %	141,989	2.17 %	138,975	-5.20 %	146,592	1.73 %	144,098	2.18 %	141,023
PTGH22	Mar 2022	7,989	15.45	15.00	0.45 3.00 %	35,900	-2.15 %	36,688	-4.13 %	38,267	1.13 %	37,838	1.62 %	37,234
TRUEH22	Mar 2022	7,784	4.64	4.66	-0.02 -0.43 %	153,969	3.39 %	148,915	0.40 %	148,324	3.94 %	142,702	8.18 %	131,909
BCHH22	Mar 2022	6,587	20.60	20.95	-0.35 -1.67 %	14,385	4.76 %	13,732	43.34 %	9,580	0.15 %	9,566	-33.30 %	14,342
CHGH22	Mar 2022	6,014	3.78	3.76	0.02 0.53 %	12,829	8.55 %	11,819	-20.20 %	14,810	0.03 %	14,805	20.44 %	12,292
WHAH22	Mar 2022	4,731	3.46	3.52	-0.06 -1.70 %	78,409	1.53 %	77,225	5.23 %	73,390	1.41 %	72,373	2.16 %	70,845
BANPUH22X	Mar 2022	4,237	11.19	10.99	0.20 1.82 %	76,965	-1.09 %	77,810	0.58 %	77,358	4.79 %	73,824	1.37 %	72,825

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	(+/-)	30-Dec-21	07-Jan-22	06-Jan-22	Change
GUNKULH22	Mar 2022	44,449	281,157	12.36 %	250,232	-1.49 %	254,006	-0.33 %	254,849	-2.44 %	261,227	5.79	5.74	0.05 0.87 %
SIRIH22	Mar 2022	33,446	225,066	8.34 %	207,741	5.61 %	196,700	11.51 %	176,403	15.72 %	152,438	1.29	1.27	0.02 1.57 %
TRUEH22	Mar 2022	7,784	153,969	3.39 %	148,915	0.40 %	148,324	3.94 %	142,702	8.18 %	131,909	4.64	4.66	-0.02 -0.4 %
JASH22	Mar 2022	9,245	141,989	2.17 %	138,975	-5.20 %	146,592	1.73 %	144,098	2.18 %	141,023	3.54	3.56	-0.02 -0.6 %
BLANDH22	Mar 2022	539	136,344	0.40 %	135,807	-0.34 %	136,265	0.04 %	136,213	0.80 %	135,129	1.09	1.10	-0.01 -0.9 %
SUPERH22	Mar 2022	3,715	117,690	1.47 %	115,982	5.79 %	109,633	-6.74 %	117,562	7.33 %	109,537	0.97	0.96	0.01 1.04 %
TTBH22	Mar 2022	17,402	96,775	10.84 %	87,310	18.16 %	73,889	-1.24 %	74,815	27.47 %	58,693	1.46	1.44	0.02 1.39 %
WHAH22	Mar 2022	4,731	78,409	1.53 %	77,225	5.23 %	73,390	1.41 %	72,373	2.16 %	70,845	3.46	3.52	-0.06 -1.7 %
BANPUH22X	Mar 2022	4,237	76,965	-1.09 %	77,810	0.58 %	77,358	4.79 %	73,824	1.37 %	72,825	11.19	10.99	0.2 1.82 %
BECH22	Mar 2022	22	62,274	0.02 %	62,259	0.02 %	62,244	0.01 %	62,240	-0.78 %	62,730	13.72	13.93	-0.2 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	44.25	3.75	9.26
BCP	27.00	1.50	5.88
BAY	38.25	1.50	4.08
SGP	13.10	0.50	3.97
ICHI	10.80	0.40	3.85
PTTEP	124.00	4.50	3.77
PTG	15.40	0.50	3.36
TTB	1.45	0.04	2.84
PSL	18.60	0.40	2.20
TTA	10.10	0.20	2.02

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	4.46	-0.10	-2.19
EA	97.00	-2.00	-2.02
BCH	20.50	-0.40	-1.91
KEX	29.00	-0.50	-1.69
TOA	31.50	-0.50	-1.56
AMATA	20.50	-0.30	-1.44
JMT	68.50	-1.00	-1.44
CPN	52.75	-0.75	-1.40
HMPRO	14.10	-0.20	-1.40
RS	21.70	-0.30	-1.36

## 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
07/01/2022	69,252	87,875	-18,623	26,123	23,280	2,843	81,572	65,792	15,780	176,947	412,799

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2022	21,729	28,723	-6,994	5,115	7,410	-2,295	22,723	13,434	9,289	49,567	40,466

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2022	0	15	-15	18,225	7,501	10,724	11,976	22,685	-10,709	30,201	141,363