

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jan-22	07-Jan-22	Change	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22
S50F22	Jan 2022	981.10	979.60	1.5 0.15 %	582	4.86 %	555	-0.54 %	558	-6.38 %	596	7.19 %	556
S50G22	Feb 2022	980.70	979.50	1.2 0.12 %	119	-28.31 %	166	-8.29 %	181	8.38 %	167	4.38 %	160
S50H22	Mar 2022	978.00	977.30	0.7 0.07 %	355,204	-0.54 %	357,139	2.50 %	348,415	2.99 %	338,287	-1.67 %	344,030
S50M22	Jun 2022	974.60	974.10	0.5 0.05 %	37,616	3.95 %	36,185	3.99 %	34,797	15.84 %	30,040	1.24 %	29,671
S50U22	Sep 2022	971.80	971.10	0.7 0.07 %	14,959	1.89 %	14,682	0.69 %	14,582	9.76 %	13,285	5.22 %	12,626
S50Z22	Dec 2022	973.00	972.60	0.4 0.04 %	4,341	6.61 %	4,072	5.93 %	3,844	107.45 %	1,853	28.59 %	1,441

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jan-22	07-Jan-22	Change	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22
TTBH22	Mar 2022	12,755	1.45	1.46	-0.01 -0.68 %	96,331	-0.46 %	96,775	10.84 %	87,310	18.16 %	73,889	-1.24 %	74,815
SIRIH22	Mar 2022	9,486	1.28	1.29	-0.01 -0.78 %	224,501	-0.25 %	225,066	8.34 %	207,741	5.61 %	196,700	11.51 %	176,403
ITDH22	Mar 2022	5,553	2.24	2.27	-0.03 -1.32 %	43,367	14.64 %	37,830	-0.15 %	37,885	-2.39 %	38,813	1.56 %	38,215
CHGH22	Mar 2022	4,582	3.65	3.78	-0.13 -3.44 %	14,904	16.17 %	12,829	8.55 %	11,819	-20.20 %	14,810	0.03 %	14,805
WHAH22	Mar 2022	4,006	3.46	3.46	0.00 0.00 %	75,906	-3.19 %	78,409	1.53 %	77,225	5.23 %	73,390	1.41 %	72,373
TRUEH22	Mar 2022	3,003	4.56	4.64	-0.08 -1.72 %	155,772	1.17 %	153,969	3.39 %	148,915	0.40 %	148,324	3.94 %	142,702
JASH22	Mar 2022	2,675	3.50	3.54	-0.04 -1.13 %	143,615	1.15 %	141,989	2.17 %	138,975	-5.20 %	146,592	1.73 %	144,098
PLANBH22X	Mar 2022	2,520	7.48	7.59	-0.11 -1.45 %	23,186	-6.00 %	24,666	4.23 %	23,666	-4.01 %	24,654	2.07 %	24,154
KTBH22	Mar 2022	2,480	13.83	13.53	0.30 2.22 %	18,304	-9.29 %	20,178	-1.84 %	20,557	0.00 %	20,557	-2.55 %	21,096
QHH22	Mar 2022	2,258	2.30	2.30	0.00 0.00 %	9,944	-18.40 %	12,186	0.02 %	12,183	16.81 %	10,430	6.45 %	9,798

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	(+/-)	04-Jan-22	10-Jan-22	07-Jan-22	Change
GUNKULH22	Mar 2022	2,080	279,502	-0.59 %	281,157	12.36 %	250,232	-1.49 %	254,006	-0.33 %	254,849	5.69	5.79	-0.1 -1.7 %
SIRIH22	Mar 2022	9,486	224,501	-0.25 %	225,066	8.34 %	207,741	5.61 %	196,700	11.51 %	176,403	1.28	1.29	-0.01 -0.8 %
TRUEH22	Mar 2022	3,003	155,772	1.17 %	153,969	3.39 %	148,915	0.40 %	148,324	3.94 %	142,702	4.56	4.64	-0.08 -1.7 %
JASH22	Mar 2022	2,675	143,615	1.15 %	141,989	2.17 %	138,975	-5.20 %	146,592	1.73 %	144,098	3.50	3.54	-0.04 -1.1 %
BLANDH22	Mar 2022	1,106	135,373	-0.71 %	136,344	0.40 %	135,807	-0.34 %	136,265	0.04 %	136,213	1.10	1.09	0.01 0.92 %
SUPERH22	Mar 2022	1	117,690	0.00 %	117,690	1.47 %	115,982	5.79 %	109,633	-6.74 %	117,562	0.96	0.97	-0.01 -1.0 %
TTBH22	Mar 2022	12,755	96,331	-0.46 %	96,775	10.84 %	87,310	18.16 %	73,889	-1.24 %	74,815	1.45	1.46	-0.01 -0.7 %
BANPUH22X	Mar 2022	788	76,871	-0.12 %	76,965	-1.09 %	77,810	0.58 %	77,358	4.79 %	73,824	11.20	11.19	0.01 0.09 %
WHAH22	Mar 2022	4,006	75,906	-3.19 %	78,409	1.53 %	77,225	5.23 %	73,390	1.41 %	72,373	3.46	3.46	0 0 %
BECH22	Mar 2022	530	62,753	0.77 %	62,274	0.02 %	62,259	0.02 %	62,244	0.01 %	62,240	14.03	13.72	0.3 2.26 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	86.00	4.00	4.88
TTA	10.50	0.40	3.96
GFPT	14.20	0.50	3.65
KKP	65.25	2.25	3.57
TTCL	4.78	0.16	3.46
PSH	13.50	0.40	3.05
BEC	13.90	0.40	2.96
TCAP	39.75	1.00	2.58
GLOBAL	20.50	0.50	2.50
STGT	30.75	0.75	2.50

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	41.50	-2.75	-6.21
RS	20.70	-1.00	-4.61
BA	9.10	-0.35	-3.70
JMT	66.00	-2.50	-3.65
CHG	3.58	-0.12	-3.24
BCH	19.90	-0.60	-2.93
UNIQ	6.25	-0.15	-2.34
BAM	20.60	-0.40	-1.90
ICHI	10.60	-0.20	-1.85
GUNKUL	5.65	-0.10	-1.74

## 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
10/01/2022	64,230	57,974	6,256	25,968	27,457	-1,489	68,571	73,338	-4,767	158,769	412,821

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2022	25,846	22,101	3,745	7,874	4,988	2,886	14,779	21,410	-6,631	48,499	38,810

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2022	0	13	-13	6,818	2,633	4,185	4,728	8,900	-4,172	11,546	147,696