

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jan-22	10-Jan-22	Change	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	
S50F22	Jan 2022	987.00	981.10	5.9 0.6 %	627	7.73 %	582	4.86 %	555	-0.54 %	558	-6.38 %	596	
S50G22	Feb 2022	985.80	980.70	5.1 0.52 %	188	57.98 %	119	-28.31 %	166	-8.29 %	181	8.38 %	167	
S50H22	Mar 2022	984.20	978.00	6.2 0.63 %	365,390	2.87 %	355,204	-0.54 %	357,139	2.50 %	348,415	2.99 %	338,287	
S50M22	Jun 2022	980.50	974.60	5.9 0.61 %	37,566	-0.13 %	37,616	3.95 %	36,185	3.99 %	34,797	15.84 %	30,040	
S50U22	Sep 2022	977.50	971.80	5.7 0.59 %	15,244	1.91 %	14,959	1.89 %	14,682	0.69 %	14,582	9.76 %	13,285	
S50Z22	Dec 2022	978.50	973.00	5.5 0.57 %	4,347	0.14 %	4,341	6.61 %	4,072	5.93 %	3,844	107.45 %	1,853	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jan-22	10-Jan-22	Change	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	
SIRIH22	Mar 2022	44,006	1.30	1.28	0.02 1.56 %	196,504	-12.47 %	224,501	-0.25 %	225,066	8.34 %	207,741	5.61 %	196,700	
TRUEH22	Mar 2022	22,994	4.60	4.56	0.04 0.88 %	144,788	-7.05 %	155,772	1.17 %	153,969	3.39 %	148,915	0.40 %	148,324	
CPFH22	Mar 2022	12,285	27.28	27.14	0.14 0.52 %	23,649	-4.53 %	24,771	-5.33 %	26,167	-1.89 %	26,670	3.89 %	25,672	
IRPCH22	Mar 2022	9,975	4.06	3.95	0.11 2.78 %	57,907	1.05 %	57,306	3.73 %	55,245	-0.35 %	55,441	13.05 %	49,043	
GUNKULH22	Mar 2022	9,239	5.75	5.69	0.06 1.05 %	282,993	1.25 %	279,502	-0.59 %	281,157	12.36 %	250,232	-1.49 %	254,006	
TPIPLH22	Mar 2022	8,760	1.93	1.85	0.08 4.32 %	45,299	-8.90 %	49,725	-1.89 %	50,684	-0.97 %	51,180	-2.41 %	52,443	
SUPERH22	Mar 2022	8,500	0.94	0.96	-0.02 -2.08 %	117,690	0.00 %	117,690	0.00 %	117,690	1.47 %	115,982	5.79 %	109,633	
JASH22	Mar 2022	8,278	3.52	3.50	0.02 0.57 %	146,893	2.28 %	143,615	1.15 %	141,989	2.17 %	138,975	-5.20 %	146,592	
STPIM22	Jun 2022	8,000	6.46	6.26	0.20 3.19 %	12,002	199.90 %	4,002	0.00 %	4,002	0.00 %	4,002	99.90 %	2,002	
SIRIM22	Jun 2022	7,002	1.32	1.27	0.05 3.94 %	15,320	-31.36 %	22,318	4.69 %	21,318	0.00 %	21,318	4.92 %	20,318	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	(+/-)	05-Jan-22	11-Jan-22	10-Jan-22	Change	
GUNKULH22	Mar 2022	9,239	282,993	1.25 %	279,502	-0.59 %	281,157	12.36 %	250,232	-1.49 %	254,006	5.75	5.69	0.06 1.05 %	
SIRIH22	Mar 2022	44,006	196,504	-12.47 %	224,501	-0.25 %	225,066	8.34 %	207,741	5.61 %	196,700	1.30	1.28	0.02 1.56 %	
JASH22	Mar 2022	8,278	146,893	2.28 %	143,615	1.15 %	141,989	2.17 %	138,975	-5.20 %	146,592	3.52	3.50	0.02 0.57 %	
TRUEH22	Mar 2022	22,994	144,788	-7.05 %	155,772	1.17 %	153,969	3.39 %	148,915	0.40 %	148,324	4.60	4.56	0.04 0.88 %	
BLANDH22	Mar 2022	32	135,405	0.02 %	135,373	-0.71 %	136,344	0.40 %	135,807	-0.34 %	136,265	1.10	1.10	0 0 %	
SUPERH22	Mar 2022	8,500	117,690	0.00 %	117,690	0.00 %	117,690	1.47 %	115,982	5.79 %	109,633	0.94	0.96	-0.02 -2.1 %	
TTBH22	Mar 2022	2,293	96,980	0.67 %	96,331	-0.46 %	96,775	10.84 %	87,310	18.16 %	73,889	1.46	1.45	0.01 0.69 %	
WHAH22	Mar 2022	4,048	78,821	3.84 %	75,906	-3.19 %	78,409	1.53 %	77,225	5.23 %	73,390	3.40	3.46	-0.06 -1.7 %	
BANPUH22X	Mar 2022	2,171	76,228	-0.84 %	76,871	-0.12 %	76,965	-1.09 %	77,810	0.58 %	77,358	11.20	11.20	0 0 %	
BECH22	Mar 2022	506	63,258	0.80 %	62,753	0.77 %	62,274	0.02 %	62,259	0.02 %	62,244	13.80	14.03	-0.2 -1.6 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.92	0.11	6.08
STPI	6.55	0.35	5.65
PLANB	7.85	0.30	3.97
IVL	47.25	1.75	3.85
DELTA	410.00	15.00	3.80
BLA	42.75	1.25	3.01
MBK	13.70	0.40	3.01
DTAC	45.50	1.25	2.82
ESSO	7.70	0.20	2.67
MEGA	49.50	1.25	2.59

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	13.70	-0.50	-3.52
SPALI	21.90	-0.70	-3.10
AP	9.40	-0.30	-3.09
HANA	83.75	-2.25	-2.62
PSL	18.60	-0.40	-2.11
AMATA	20.10	-0.40	-1.95
PTG	15.20	-0.30	-1.94
TTA	10.30	-0.20	-1.90
AEONTS	187.50	-3.50	-1.83
ORI	11.20	-0.20	-1.75

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
11/01/2022	60,554	48,124	12,430	21,859	23,081	-1,222	54,431	65,639	-11,208	136,844	423,362

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2022	26,923	19,529	7,394	6,239	5,760	479	14,774	22,647	-7,873	47,936	36,998

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/01/2022	0	2	-2	2,449	19,113	-16,664	27,992	11,326	16,666	30,441	144,049