

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jan-22	11-Jan-22	Change	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22
S50F22	Jan 2022	993.60	987.00	6.6 0.67 %	676	7.81 %	627	7.73 %	582	4.86 %	555	-0.54 %	558
S50G22	Feb 2022	991.20	985.80	5.4 0.55 %	209	11.17 %	188	57.98 %	119	-28.31 %	166	-8.29 %	181
S50H22	Mar 2022	990.20	984.20	6 0.61 %	369,419	1.10 %	365,390	2.87 %	355,204	-0.54 %	357,139	2.50 %	348,415
S50M22	Jun 2022	986.10	980.50	5.6 0.57 %	40,222	7.07 %	37,566	-0.13 %	37,616	3.95 %	36,185	3.99 %	34,797
S50U22	Sep 2022	983.00	977.50	5.5 0.56 %	15,278	0.22 %	15,244	1.91 %	14,959	1.89 %	14,682	0.69 %	14,582
S50Z22	Dec 2022	983.30	978.50	4.8 0.49 %	3,796	-12.68 %	4,347	0.14 %	4,341	6.61 %	4,072	5.93 %	3,844

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jan-22	11-Jan-22	Change	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22
SIRIH22	Mar 2022	32,201	1.32	1.30	0.02 1.54 %	211,581	7.67 %	196,504	-12.47 %	224,501	-0.25 %	225,066	8.34 %	207,741
JASH22	Mar 2022	28,457	3.70	3.52	0.18 5.11 %	153,364	4.41 %	146,893	2.28 %	143,615	1.15 %	141,989	2.17 %	138,975
IRPCH22	Mar 2022	26,103	4.12	4.06	0.06 1.48 %	44,235	-23.61 %	57,907	1.05 %	57,306	3.73 %	55,245	-0.35 %	55,441
IRPCM22	Jun 2022	19,303	4.11	4.05	0.06 1.48 %	29,122	169.08 %	10,823	-12.15 %	12,320	0.04 %	12,315	8.85 %	11,314
TTBH22	Mar 2022	17,173	1.46	1.46	0.00 0.00 %	93,927	-3.15 %	96,980	0.67 %	96,331	-0.46 %	96,775	10.84 %	87,310
JASM22	Jun 2022	16,500	3.64	3.46	0.18 5.20 %	36,742	45.56 %	25,242	4.13 %	24,242	4.30 %	23,242	0.00 %	23,242
GULFH22	Mar 2022	10,993	49.26	46.48	2.78 5.98 %	13,289	-2.74 %	13,664	7.83 %	12,672	11.60 %	11,355	6.54 %	10,658
SIRIM22	Jun 2022	10,001	1.31	1.32	-0.01 -0.76 %	5,321	-65.27 %	15,320	-31.36 %	22,318	4.69 %	21,318	0.00 %	21,318
WHAH22	Mar 2022	7,486	3.42	3.40	0.02 0.59 %	84,792	7.58 %	78,821	3.84 %	75,906	-3.19 %	78,409	1.53 %	77,225
SUPERM22	Jun 2022	7,000	0.96	0.94	0.02 2.13 %	68,614	11.36 %	61,614	0.00 %	61,614	0.00 %	61,614	0.00 %	61,614
TTBU22	Sep 2022	7,000	1.44	1.44	0.00 0.00 %	17,012	69.92 %	10,012	0.00 %	10,012	0.00 %	10,012	-0.01 %	10,013

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	(+/-)	06-Jan-22	12-Jan-22	11-Jan-22	Change
GUNKULH22	Mar 2022	6,156	282,563	-0.15 %	282,993	1.25 %	279,502	-0.59 %	281,157	12.36 %	250,232	5.78	5.75	0.03 0.52 %
SIRIH22	Mar 2022	32,201	211,581	7.67 %	196,504	-12.47 %	224,501	-0.25 %	225,066	8.34 %	207,741	1.32	1.30	0.02 1.54 %
JASH22	Mar 2022	28,457	153,364	4.41 %	146,893	2.28 %	143,615	1.15 %	141,989	2.17 %	138,975	3.70	3.52	0.2 5.11 %
TRUEH22	Mar 2022	6,217	141,790	-2.07 %	144,788	-7.05 %	155,772	1.17 %	153,969	3.39 %	148,915	4.62	4.60	0.02 0.43 %
BLANDH22	Mar 2022	1,815	134,217	-0.88 %	135,405	0.02 %	135,373	-0.71 %	136,344	0.40 %	135,807	1.10	1.10	0 0 %
SUPERH22	Mar 2022	3,025	114,714	-2.53 %	117,690	0.00 %	117,690	0.00 %	117,690	1.47 %	115,982	0.96	0.94	0.02 2.13 %
TTBH22	Mar 2022	17,173	93,927	-3.15 %	96,980	0.67 %	96,331	-0.46 %	96,775	10.84 %	87,310	1.46	1.46	0 0 %
WHAH22	Mar 2022	7,486	84,792	7.58 %	78,821	3.84 %	75,906	-3.19 %	78,409	1.53 %	77,225	3.42	3.40	0.02 0.59 %
BANPUH22X	Mar 2022	337	76,215	-0.02 %	76,228	-0.84 %	76,871	-0.12 %	76,965	-1.09 %	77,810	11.21	11.20	0.01 0.09 %

SUPERM22 Jun 2022 7,000 68,614 11.36% 61,614 0.00% 61,614 0.00% 61,614 0.00% 61,614 0.96 0.94 0.02 2.13%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	33.50	2.25	7.20
GULF	49.50	3.00	6.45
TQM	49.00	2.25	4.81
JAS	3.66	0.16	4.57
PLANB	8.20	0.35	4.46
IVL	48.75	1.50	3.17
SIRI	1.33	0.04	3.10
VGI	6.70	0.20	3.08
SGP	13.60	0.40	3.03
GPSC	86.50	2.25	2.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	13.10	-0.60	-4.38
STPI	6.30	-0.25	-3.82
PSL	18.10	-0.50	-2.69
COM7	79.75	-2.00	-2.45
MBK	13.40	-0.30	-2.19
CPF	26.75	-0.50	-1.83
EPG	12.20	-0.20	-1.61
HMPRO	14.40	-0.20	-1.37
DTAC	45.00	-0.50	-1.10
TTA	10.20	-0.10	-0.97

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
12/01/2022	49,414	50,267	-853	29,774	26,691	3,083	61,312	63,542	-2,230	140,500	429,600

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2022	28,867	19,701	9,166	5,944	4,821	1,123	12,269	22,558	-10,289	47,080	43,311

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/01/2022	0	10	-10	14,872	6,356	8,516	11,093	19,599	-8,506	25,965	147,825