

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jan-22	12-Jan-22	Change	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22
S50F22	Jan 2022	993.70	993.60	0.1 0.01 %	691	2.22 %	676	7.81 %	627	7.73 %	582	4.86 %	555
S50G22	Feb 2022	990.70	991.20	-0.5 -0.05 %	210	0.48 %	209	11.17 %	188	57.98 %	119	-28.31 %	166
S50H22	Mar 2022	990.40	990.20	0.2 0.02 %	372,412	0.81 %	369,419	1.10 %	365,390	2.87 %	355,204	-0.54 %	357,139
S50M22	Jun 2022	986.20	986.10	0.1 0.01 %	40,444	0.55 %	40,222	7.07 %	37,566	-0.13 %	37,616	3.95 %	36,185
S50U22	Sep 2022	983.10	983.00	0.1 0.01 %	15,396	0.77 %	15,278	0.22 %	15,244	1.91 %	14,959	1.89 %	14,682
S50Z22	Dec 2022	983.20	983.30	-0.1 -0.01 %	3,823	0.71 %	3,796	-12.68 %	4,347	0.14 %	4,341	6.61 %	4,072

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jan-22	12-Jan-22	Change	13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22
JASH22	Mar 2022	39,662	3.76	3.70	0.06 1.62 %	150,597	-1.80 %	153,364	4.41 %	146,893	2.28 %	143,615	1.15 %	141,989
SIRIH22	Mar 2022	33,011	1.31	1.32	-0.01 -0.76 %	195,011	-7.83 %	211,581	7.67 %	196,504	-12.47 %	224,501	-0.25 %	225,066
JASM22	Jun 2022	18,655	3.70	3.64	0.06 1.65 %	40,389	9.93 %	36,742	45.56 %	25,242	4.13 %	24,242	4.30 %	23,242
TTBH22	Mar 2022	16,505	1.47	1.46	0.01 0.68 %	110,138	17.26 %	93,927	-3.15 %	96,980	0.67 %	96,331	-0.46 %	96,775
TRUEH22	Mar 2022	13,818	4.64	4.62	0.02 0.43 %	151,107	6.57 %	141,790	-2.07 %	144,788	-7.05 %	155,772	1.17 %	153,969
TTBM22	Jun 2022	9,039	1.46	1.44	0.02 1.39 %	29,291	25.88 %	23,269	-19.11 %	28,767	6.03 %	27,130	5.93 %	25,612
GUNKULH22	Mar 2022	7,039	6.00	5.78	0.22 3.81 %	283,108	0.19 %	282,563	-0.15 %	282,993	1.25 %	279,502	-0.59 %	281,157
BCPGM22	Jun 2022	6,807	12.44	11.93	0.51 4.27 %	8,336	382.13 %	1,729	1.17 %	1,709	6.88 %	1,599	0.00 %	1,599
THANIH22	Mar 2022	6,597	4.56	4.51	0.05 1.11 %	22,474	2.56 %	21,913	0.00 %	21,913	-4.36 %	22,913	0.00 %	22,912
AMATAH22	Mar 2022	6,296	21.15	20.26	0.89 4.39 %	4,853	-28.34 %	6,772	4.59 %	6,475	6.32 %	6,090	1.75 %	5,985

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Jan-22	(+/-)	12-Jan-22	(+/-)	11-Jan-22	(+/-)	10-Jan-22	(+/-)	07-Jan-22	13-Jan-22	12-Jan-22	Change
GUNKULH22	Mar 2022	7,039	283,108	0.19 %	282,563	-0.15 %	282,993	1.25 %	279,502	-0.59 %	281,157	6.00	5.78	0.2 3.81 %
SIRIH22	Mar 2022	33,011	195,011	-7.83 %	211,581	7.67 %	196,504	-12.47 %	224,501	-0.25 %	225,066	1.31	1.32	-0.01 -0.8 %
TRUEH22	Mar 2022	13,818	151,107	6.57 %	141,790	-2.07 %	144,788	-7.05 %	155,772	1.17 %	153,969	4.64	4.62	0.02 0.43 %
JASH22	Mar 2022	39,662	150,597	-1.80 %	153,364	4.41 %	146,893	2.28 %	143,615	1.15 %	141,989	3.76	3.70	0.06 1.62 %
BLANDH22	Mar 2022	1,432	135,649	1.07 %	134,217	-0.88 %	135,405	0.02 %	135,373	-0.71 %	136,344	1.10	1.10	0 0 %
SUPERH22	Mar 2022	4,016	118,723	3.49 %	114,714	-2.53 %	117,690	0.00 %	117,690	0.00 %	117,690	0.98	0.96	0.02 2.08 %
TTBH22	Mar 2022	16,505	110,138	17.26 %	93,927	-3.15 %	96,980	0.67 %	96,331	-0.46 %	96,775	1.47	1.46	0.01 0.68 %
WHAH22	Mar 2022	5,560	88,013	3.80 %	84,792	7.58 %	78,821	3.84 %	75,906	-3.19 %	78,409	3.44	3.42	0.02 0.58 %
BANPUH22X	Mar 2022	3,060	76,832	0.81 %	76,215	-0.02 %	76,228	-0.84 %	76,871	-0.12 %	76,965	11.20	11.21	-0.01 -0.09 %
SUPERM22	Jun 2022	3,000	71,614	4.37 %	68,614	11.36 %	61,614	0.00 %	61,614	0.00 %	61,614	0.98	0.96	0.02 2.08 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	14.50	0.90	6.62
BCPG	12.60	0.60	5.00
SAWAD	64.75	3.00	4.86
PSH	14.40	0.60	4.35
BLA	44.75	1.75	4.07
AMATA	21.10	0.80	3.94
GFPT	13.60	0.50	3.82
GUNKUL	5.95	0.20	3.48
BAY	38.50	1.25	3.36
PLANB	8.40	0.20	2.44

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	26.75	-0.75	-2.73
HANA	82.50	-1.75	-2.08
TU	20.30	-0.40	-1.93
IVL	48.00	-0.75	-1.54
MEGA	49.50	-0.75	-1.49
SGP	13.40	-0.20	-1.47
ESSO	7.65	-0.10	-1.29
EA	96.25	-1.25	-1.28
BEM	8.25	-0.10	-1.20
SCGP	65.25	-0.75	-1.14

## 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
13/01/2022	36,747	28,209	8,538	13,546	14,241	-695	35,825	43,668	-7,843	86,118	432,976

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2022	22,916	19,124	3,792	7,605	8,254	-649	14,763	17,906	-3,143	45,284	46,967

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2022	0	0	0	375	10,555	-10,180	19,695	9,515	10,180	20,070	153,648