

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		01-Dec-21	30-Nov-21	Change		01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21	
S50Z21	Dec 2021	945.50	929.30	16.2	1.74 %	331,144	-3.14 %	341,874	-4.00 %	356,104	-2.22 %	364,183	1.39 %	359,203	
S50F22	Jan 2022	943.20	928.30	14.9	1.61 %	210	32.91 %	158	19.70 %	132	12.82 %	117	31.46 %	89	
S50G22	Feb 2022	943.20	928.40	14.8	1.59 %	6	100.00 %	3	200.00 %	1	0.00 %	0	0.00 %	0	
S50H22	Mar 2022	940.30	925.00	15.3	1.65 %	71,273	4.67 %	68,091	5.48 %	64,556	7.35 %	60,138	13.96 %	52,772	
S50M22	Jun 2022	939.10	924.00	15.1	1.63 %	23,650	2.12 %	23,160	-0.05 %	23,172	1.08 %	22,925	4.67 %	21,903	
S50U22	Sep 2022	937.30	921.60	15.7	1.7 %	8,700	2.84 %	8,460	2.74 %	8,234	1.25 %	8,132	17.65 %	6,912	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Dec-21	30-Nov-21	Change		01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21
TRUEZ21	Dec 2021	16,578	4.62	4.51	0.11	2.44 %	99,685	17.05 %	85,165	-5.81 %	90,418	-20.65 %	113,944	-0.08 %	114,034
GUNKULH22	Mar 2022	10,144	4.70	4.54	0.16	3.52 %	33,455	-10.92 %	37,557	-5.08 %	39,569	8.33 %	36,527	-15.05 %	42,998
ITDH22	Mar 2022	8,545	2.10	2.08	0.02	0.96 %	20,649	36.23 %	15,158	-16.46 %	18,144	-7.49 %	19,612	-6.61 %	21,000
IRPCZ21	Dec 2021	7,522	3.83	3.73	0.10	2.68 %	18,336	-24.56 %	24,307	-14.89 %	28,559	-3.52 %	29,600	-1.21 %	29,964
PTTH22	Mar 2022	7,234	36.73	36.06	0.67	1.86 %	12,560	119.24 %	5,729	0.79 %	5,684	5.06 %	5,410	-72.82 %	19,901
ITDZ21	Dec 2021	7,229	2.12	2.07	0.05	2.42 %	31,456	-6.01 %	33,468	-13.39 %	38,640	-4.69 %	40,540	-9.06 %	44,581
TRUEH22	Mar 2022	7,208	4.62	4.54	0.08	1.76 %	76,923	0.84 %	76,284	-4.72 %	80,059	19.73 %	66,869	-8.85 %	73,364
WHAH22	Mar 2022	6,024	3.42	3.31	0.11	3.32 %	50,783	-5.54 %	53,762	-1.77 %	54,732	-6.80 %	58,726	-10.86 %	65,882
BANPUH22X	Mar 2022	4,069	10.51	10.26	0.25	2.44 %	32,727	0.01 %	32,723	0.15 %	32,673	-4.38 %	34,169	11.65 %	30,605
GUNKULZ21	Dec 2021	3,879	4.69	4.54	0.15	3.30 %	200,520	1.15 %	198,240	-10.04 %	220,361	-1.89 %	224,605	-2.94 %	231,406

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21	01-Dec-21	30-Nov-21	Change	
GUNKULZ21	Dec 2021	3,879	200,520	1.15 %	198,240	-10.04 %	220,361	-1.89 %	224,605	-2.94 %	231,406	4.69	4.54	0.2	3.3 %
BLANDZ21	Dec 2021	56	138,232	-0.04 %	138,282	-0.50 %	138,982	-1.53 %	141,135	-0.11 %	141,287	1.06	1.03	0.03	2.91 %
SUPERZ21	Dec 2021	3,013	133,620	-2.20 %	136,620	-2.84 %	140,620	-0.09 %	140,743	-2.11 %	143,779	0.94	0.94	0	0 %
TTBH22	Mar 2022	2,520	128,642	1.18 %	127,141	9.10 %	116,538	9.40 %	106,526	-66.25 %	315,662	1.22	1.19	0.03	2.52 %
BLANDH22	Mar 2022	5	126,677	0.00 %	126,672	0.08 %	126,568	0.05 %	126,510	0.00 %	126,504	1.07	1.02	0.05	4.9 %
SIRIH22	Mar 2022	1,005	113,718	0.89 %	112,718	3.69 %	108,709	12.43 %	96,689	31.25 %	73,668	1.20	1.16	0.04	3.45 %
TRUEZ21	Dec 2021	16,578	99,685	17.05 %	85,165	-5.81 %	90,418	-20.65 %	113,944	-0.08 %	114,034	4.62	4.51	0.1	2.44 %
TRUEH22	Mar 2022	7,208	76,923	0.84 %	76,284	-4.72 %	80,059	19.73 %	66,869	-8.85 %	73,364	4.62	4.54	0.08	1.76 %
SIRIZ21	Dec 2021	2,108	75,425	-1.25 %	76,380	-7.30 %	82,397	-10.62 %	92,184	-11.29 %	103,919	1.21	1.20	0.01	0.83 %
WHAH22	Mar 2022	6,024	50,783	-5.54 %	53,762	-1.77 %	54,732	-6.80 %	58,726	-10.86 %	65,882	3.42	3.31	0.1	3.32 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	32.75	2.00	6.50
BAM	20.50	0.90	4.59
CPN	54.25	2.25	4.33
STPI	4.84	0.20	4.31
ERW	2.92	0.12	4.29
WHA	3.42	0.14	4.27
PTTEP	118.00	4.50	3.96
PTT	36.75	1.25	3.52
M	52.00	1.75	3.48
AP	9.00	0.30	3.45

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	29.25	-0.75	-2.50
EA	80.25	-1.75	-2.13
KCE	90.25	-1.75	-1.90
STA	29.25	-0.50	-1.68
HANA	92.00	-1.50	-1.60
QH	2.20	-0.02	-0.90
BEM	8.40	-0.05	-0.59
CHG	3.86	-0.02	-0.52
TQM	104.50	-0.50	-0.48
AWC	4.26	-0.02	-0.47

## 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
01/12/2021	135,344	120,192	15,152	56,181	56,940	-759	131,462	145,855	-14,393	322,987	434,983

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2021	39,824	41,660	-1,836	9,425	8,466	959	29,762	28,885	877	79,011	54,173

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/12/2021	0	0	0	6,456	1,856	4,600	7,777	12,377	-4,600	14,233	165,964