

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Dec-21	01-Dec-21	Change	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21
S50Z21	Dec 2021	947.40	945.50	1.9 0.2 %	319,618	-3.48 %	331,144	-3.14 %	341,874	-4.00 %	356,104	-2.22 %	364,183
S50F22	Jan 2022	945.40	943.20	2.2 0.23 %	213	1.43 %	210	32.91 %	158	19.70 %	132	12.82 %	117
S50G22	Feb 2022	945.00	943.20	1.8 0.19 %	29	383.33 %	6	100.00 %	3	200.00 %	1	0.00 %	0
S50H22	Mar 2022	942.30	940.30	2 0.21 %	72,904	2.29 %	71,273	4.67 %	68,091	5.48 %	64,556	7.35 %	60,138
S50M22	Jun 2022	940.90	939.10	1.8 0.19 %	24,376	3.07 %	23,650	2.12 %	23,160	-0.05 %	23,172	1.08 %	22,925
S50U22	Sep 2022	939.40	937.30	2.1 0.22 %	9,083	4.40 %	8,700	2.84 %	8,460	2.74 %	8,234	1.25 %	8,132

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Dec-21	01-Dec-21	Change	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21
TRUEZ21	Dec 2021	22,906	4.60	4.62	-0.02 -0.43 %	79,555	-20.19 %	99,685	17.05 %	85,165	-5.81 %	90,418	-20.65 %	113,944
GUNKULZ21	Dec 2021	8,625	4.70	4.69	0.01 0.21 %	195,499	-2.50 %	200,520	1.15 %	198,240	-10.04 %	220,361	-1.89 %	224,605
PTTH22	Mar 2022	7,331	37.10	36.73	0.37 1.01 %	5,683	-54.75 %	12,560	119.24 %	5,729	0.79 %	5,684	5.06 %	5,410
TTBZ21	Dec 2021	5,565	1.22	1.22	0.00 0.00 %	43,157	14.69 %	37,630	4.22 %	36,106	-11.84 %	40,955	-10.22 %	45,616
TRUEH22	Mar 2022	5,172	4.55	4.62	-0.07 -1.52 %	77,018	0.12 %	76,923	0.84 %	76,284	-4.72 %	80,059	19.73 %	66,869
GUNKULH22	Mar 2022	4,111	4.74	4.70	0.04 0.85 %	34,061	1.81 %	33,455	-10.92 %	37,557	-5.08 %	39,569	8.33 %	36,527
PTTZ21	Dec 2021	4,102	37.30	36.93	0.37 1.00 %	12,137	-0.43 %	12,189	-0.14 %	12,206	-17.73 %	14,836	-2.90 %	15,279
CHGM22	Jun 2022	4,002	3.90	3.88	0.02 0.52 %	510	-79.68 %	2,510	0.00 %	2,510	0.00 %	2,510	-28.49 %	3,510
BECH22	Mar 2022	3,500	14.27	14.28	-0.01 -0.07 %	45,147	8.40 %	41,647	0.00 %	41,647	1.21 %	41,149	0.00 %	41,147
KTBH22	Mar 2022	2,711	11.60	11.55	0.05 0.43 %	22,857	7.04 %	21,354	-13.21 %	24,604	0.04 %	24,594	35.21 %	18,189

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	02-Dec-21	01-Dec-21	Change
GUNKULZ21	Dec 2021	8,625	195,499	-2.50 %	200,520	1.15 %	198,240	-10.04 %	220,361	-1.89 %	224,605	4.70	4.69	0.01 0.21 %
BLANDZ21	Dec 2021	120	138,251	0.01 %	138,232	-0.04 %	138,282	-0.50 %	138,982	-1.53 %	141,135	1.05	1.06	-0.01 -0.9 %
SUPERZ21	Dec 2021	89	133,620	0.00 %	133,620	-2.20 %	136,620	-2.84 %	140,620	-0.09 %	140,743	0.95	0.94	0.01 1.06 %
BLANDH22	Mar 2022	3	126,678	0.00 %	126,677	0.00 %	126,672	0.08 %	126,568	0.05 %	126,510	1.08	1.07	0.01 0.93 %
TTBH22	Mar 2022	2,062	126,658	-1.54 %	128,642	1.18 %	127,141	9.10 %	116,538	9.40 %	106,526	1.24	1.22	0.02 1.64 %
SIRIH22	Mar 2022	1,033	114,751	0.91 %	113,718	0.89 %	112,718	3.69 %	108,709	12.43 %	96,689	1.19	1.20	-0.01 -0.8 %
TRUEZ21	Dec 2021	22,906	79,555	-20.19 %	99,685	17.05 %	85,165	-5.81 %	90,418	-20.65 %	113,944	4.60	4.62	-0.02 -0.4 %
TRUEH22	Mar 2022	5,172	77,018	0.12 %	76,923	0.84 %	76,284	-4.72 %	80,059	19.73 %	66,869	4.55	4.62	-0.07 -1.5 %
SIRIZ21	Dec 2021	2,112	74,377	-1.39 %	75,425	-1.25 %	76,380	-7.30 %	82,397	-10.62 %	92,184	1.22	1.21	0.01 0.83 %
WHAH22	Mar 2022	2,003	52,786	3.94 %	50,783	-5.54 %	53,762	-1.77 %	54,732	-6.80 %	58,726	3.38	3.42	-0.04 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	30.75	0.75	2.50
BDMS	23.00	0.50	2.22
BAY	34.75	0.75	2.21
PTG	14.90	0.30	2.05
EA	81.75	1.50	1.87
MEGA	54.00	0.75	1.41
PTT	37.25	0.50	1.36
INTUCH	74.75	1.00	1.36
COM7	78.50	1.00	1.29
SPRC	9.20	0.10	1.10

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	9.95	-0.35	-3.40
WHAUP	4.04	-0.08	-1.94
BGRIM	38.75	-0.75	-1.90
ORI	10.40	-0.20	-1.89
RS	21.20	-0.40	-1.85
STA	28.75	-0.50	-1.71
STGT	28.75	-0.50	-1.71
SCB	124.00	-2.00	-1.59
STEC	13.20	-0.20	-1.49
M	51.25	-0.75	-1.44

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
02/12/2021	81,770	73,330	8,440	29,429	29,972	-543	82,437	90,334	-7,897	193,636	426,223

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2021	22,914	24,113	-1,199	5,339	5,419	-80	18,637	17,358	1,279	46,890	54,565

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2021	0	0	0	6,198	2,728	3,470	7,789	11,259	-3,470	13,987	168,755