

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Dec-21	02-Dec-21	Change	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21
S50Z21	Dec 2021	942.30	947.40	-5.1 -0.54 %	309,004	-3.32 %	319,618	-3.48 %	331,144	-3.14 %	341,874	-4.00 %	356,104
S50F22	Jan 2022	940.10	945.40	-5.3 -0.56 %	204	-4.23 %	213	1.43 %	210	32.91 %	158	19.70 %	132
S50G22	Feb 2022	940.00	945.00	-5 -0.53 %	27	-6.90 %	29	383.33 %	6	100.00 %	3	200.00 %	1
S50H22	Mar 2022	937.40	942.30	-4.9 -0.52 %	73,844	1.29 %	72,904	2.29 %	71,273	4.67 %	68,091	5.48 %	64,556
S50M22	Jun 2022	935.90	940.90	-5 -0.53 %	24,253	-0.50 %	24,376	3.07 %	23,650	2.12 %	23,160	-0.05 %	23,172
S50U22	Sep 2022	934.20	939.40	-5.2 -0.55 %	8,989	-1.03 %	9,083	4.40 %	8,700	2.84 %	8,460	2.74 %	8,234

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Dec-21	02-Dec-21	Change	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21
JASH22	Mar 2022	9,690	2.94	2.88	0.06 2.08 %	27,162	5.90 %	25,649	1.91 %	25,169	-3.82 %	26,168	24.85 %	20,960
JASZ21	Dec 2021	7,175	3.04	2.94	0.10 3.40 %	32,666	-9.24 %	35,991	-0.25 %	36,083	-7.75 %	39,114	-22.89 %	50,724
TTBH22	Mar 2022	6,036	1.24	1.24	0.00 0.00 %	120,683	-4.72 %	126,658	-1.54 %	128,642	1.18 %	127,141	9.10 %	116,538
TRUEH22	Mar 2022	3,255	4.60	4.55	0.05 1.10 %	76,200	-1.06 %	77,018	0.12 %	76,923	0.84 %	76,284	-4.72 %	80,059
TRUEZ21	Dec 2021	2,899	4.57	4.60	-0.03 -0.65 %	78,082	-1.85 %	79,555	-20.19 %	99,685	17.05 %	85,165	-5.81 %	90,418
BEMH22	Mar 2022	2,527	8.38	8.36	0.02 0.24 %	14,988	20.28 %	12,461	9.22 %	11,409	0.53 %	11,349	-11.61 %	12,840
BEMZ21	Dec 2021	2,502	8.39	8.37	0.02 0.24 %	18,624	-11.84 %	21,125	-6.89 %	22,689	2.37 %	22,164	-7.12 %	23,863
TTBZ21	Dec 2021	2,130	1.23	1.22	0.01 0.82 %	42,730	-0.99 %	43,157	14.69 %	37,630	4.22 %	36,106	-11.84 %	40,955
PTTH22	Mar 2022	2,129	36.94	37.10	-0.16 -0.43 %	7,509	32.13 %	5,683	-54.75 %	12,560	119.24 %	5,729	0.79 %	5,684
SIRIH22	Mar 2022	2,005	1.20	1.19	0.01 0.84 %	116,756	1.75 %	114,751	0.91 %	113,718	0.89 %	112,718	3.69 %	108,709

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	(+/-)	29-Nov-21	03-Dec-21	02-Dec-21	Change
GUNKULZ21	Dec 2021	1,580	194,949	-0.28 %	195,499	-2.50 %	200,520	1.15 %	198,240	-10.04 %	220,361	4.77	4.70	0.07 1.49 %
BLANDZ21	Dec 2021	77	138,201	-0.04 %	138,251	0.01 %	138,232	-0.04 %	138,282	-0.50 %	138,982	1.05	1.05	0 0 %
SUPERZ21	Dec 2021	5	133,620	0.00 %	133,620	0.00 %	133,620	-2.20 %	136,620	-2.84 %	140,620	0.95	0.95	0 0 %
TTBH22	Mar 2022	6,036	120,683	-4.72 %	126,658	-1.54 %	128,642	1.18 %	127,141	9.10 %	116,538	1.24	1.24	0 0 %
SIRIH22	Mar 2022	2,005	116,756	1.75 %	114,751	0.91 %	113,718	0.89 %	112,718	3.69 %	108,709	1.20	1.19	0.01 0.84 %
TRUEZ21	Dec 2021	2,899	78,082	-1.85 %	79,555	-20.19 %	99,685	17.05 %	85,165	-5.81 %	90,418	4.57	4.60	-0.03 -0.7 %
TRUEH22	Mar 2022	3,255	76,200	-1.06 %	77,018	0.12 %	76,923	0.84 %	76,284	-4.72 %	80,059	4.60	4.55	0.05 1.1 %
SIRIZ21	Dec 2021	5	74,376	0.00 %	74,377	-1.39 %	75,425	-1.25 %	76,380	-7.30 %	82,397	1.20	1.22	-0.02 -1.6 %
WHAH22	Mar 2022	1	52,787	0.00 %	52,786	3.94 %	50,783	-5.54 %	53,762	-1.77 %	54,732	3.38	3.38	0 0 %
SUPERH22	Mar 2022	0	48,720	0.00 %	48,720	-2.01 %	49,720	0.02 %	49,711	13.88 %	43,651	0.95	0.95	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.02	0.08	2.72
TTA	9.70	0.20	2.11
TQM	106.00	2.00	1.92
GFPT	12.00	0.20	1.69
PRM	6.05	0.10	1.68
CKP	4.96	0.08	1.64
BA	9.80	0.15	1.55
TU	20.10	0.30	1.52
PTG	15.10	0.20	1.34
VNT	38.50	0.50	1.32

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	20.10	-1.10	-5.19
BCH	21.00	-0.70	-3.23
BAM	20.00	-0.30	-1.48
BEC	13.80	-0.20	-1.43
MEGA	53.25	-0.75	-1.39
PTT	36.75	-0.50	-1.34
BDMS	22.70	-0.30	-1.30
JMT	57.75	-0.75	-1.28
WHA	3.36	-0.04	-1.18
ICHI	9.85	-0.10	-1.01

## 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
03/12/2021	47,541	59,138	-11,597	22,354	21,011	1,343	58,879	48,625	10,254	128,774	416,321

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2021	28,850	30,041	-1,191	8,296	7,943	353	24,645	23,807	838	61,791	55,616

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2021	0	0	0	7,098	1,737	5,361	4,895	10,256	-5,361	11,993	168,645