

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Dec-21	03-Dec-21	Change	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21
S50Z21	Dec 2021	956.00	942.30	13.7 1.45 %	304,448	-1.47 %	309,004	-3.32 %	319,618	-3.48 %	331,144	-3.14 %	341,874
S50F22	Jan 2022	953.60	940.10	13.5 1.44 %	223	9.31 %	204	-4.23 %	213	1.43 %	210	32.91 %	158
S50G22	Feb 2022	953.00	940.00	13 1.38 %	42	55.56 %	27	-6.90 %	29	383.33 %	6	100.00 %	3
S50H22	Mar 2022	951.00	937.40	13.6 1.45 %	75,429	2.15 %	73,844	1.29 %	72,904	2.29 %	71,273	4.67 %	68,091
S50M22	Jun 2022	949.40	935.90	13.5 1.44 %	24,542	1.19 %	24,253	-0.50 %	24,376	3.07 %	23,650	2.12 %	23,160
S50U22	Sep 2022	948.00	934.20	13.8 1.48 %	9,710	8.02 %	8,989	-1.03 %	9,083	4.40 %	8,700	2.84 %	8,460

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Dec-21	03-Dec-21	Change	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21
TRUEZ21	Dec 2021	27,845	4.60	4.57	0.03 0.66 %	87,151	11.61 %	78,082	-1.85 %	79,555	-20.19 %	99,685	17.05 %	85,165
TTBH22	Mar 2022	22,590	1.27	1.24	0.03 2.42 %	99,664	-17.42 %	120,683	-4.72 %	126,658	-1.54 %	128,642	1.18 %	127,141
RSZ21	Dec 2021	8,612	20.25	20.20	0.05 0.25 %	8,741	-33.00 %	13,047	-0.81 %	13,153	-0.05 %	13,159	-0.77 %	13,261
JASH22	Mar 2022	6,601	3.00	2.94	0.06 2.04 %	29,561	8.83 %	27,162	5.90 %	25,649	1.91 %	25,169	-3.82 %	26,168
KTBZ21	Dec 2021	5,688	12.25	11.67	0.58 4.97 %	8,902	-11.44 %	10,052	2.50 %	9,807	-0.67 %	9,873	-22.19 %	12,688
TRUEH22	Mar 2022	5,296	4.64	4.60	0.04 0.87 %	79,933	4.90 %	76,200	-1.06 %	77,018	0.12 %	76,923	0.84 %	76,284
TTBM22	Jun 2022	5,001	1.23	1.21	0.02 1.65 %	602	-88.20 %	5,101	0.02 %	5,100	0.00 %	5,100	0.00 %	5,100
VNGZ21	Dec 2021	4,518	8.29	8.35	-0.06 -0.72 %	4,953	-47.51 %	9,436	0.00 %	9,436	-0.22 %	9,457	-0.44 %	9,499
VNGH22	Mar 2022	4,504	8.30	8.36	-0.06 -0.72 %	7,021	178.94 %	2,517	0.00 %	2,517	0.00 %	2,517	0.00 %	2,517
RSU22	Sep 2022	4,302	20.33	20.28	0.05 0.25 %	8,504	102.38 %	4,202	-4.52 %	4,401	0.00 %	4,401	0.00 %	4,401

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	(+/-)	30-Nov-21	07-Dec-21	03-Dec-21	Change
GUNKULZ21	Dec 2021	1,562	194,418	-0.27 %	194,949	-0.28 %	195,499	-2.50 %	200,520	1.15 %	198,240	4.81	4.77	0.04 0.84 %
BLANDZ21	Dec 2021	1,075	139,142	0.68 %	138,201	-0.04 %	138,251	0.01 %	138,232	-0.04 %	138,282	1.08	1.05	0.03 2.86 %
SUPERZ21	Dec 2021	24	133,612	-0.01 %	133,620	0.00 %	133,620	0.00 %	133,620	-2.20 %	136,620	0.96	0.95	0.01 1.05 %
SIRIH22	Mar 2022	147	116,818	0.05 %	116,756	1.75 %	114,751	0.91 %	113,718	0.89 %	112,718	1.23	1.20	0.03 2.5 %
TTBH22	Mar 2022	22,590	99,664	-17.42 %	120,683	-4.72 %	126,658	-1.54 %	128,642	1.18 %	127,141	1.27	1.24	0.03 2.42 %
TRUEZ21	Dec 2021	27,845	87,151	11.61 %	78,082	-1.85 %	79,555	-20.19 %	99,685	17.05 %	85,165	4.60	4.57	0.03 0.66 %
TRUEH22	Mar 2022	5,296	79,933	4.90 %	76,200	-1.06 %	77,018	0.12 %	76,923	0.84 %	76,284	4.64	4.60	0.04 0.87 %
SIRIZ21	Dec 2021	247	74,374	0.00 %	74,376	0.00 %	74,377	-1.39 %	75,425	-1.25 %	76,380	1.22	1.20	0.02 1.67 %
WHAH22	Mar 2022	3,003	54,789	3.79 %	52,787	0.00 %	52,786	3.94 %	50,783	-5.54 %	53,762	3.43	3.38	0.05 1.48 %
SUPERH22	Mar 2022	3,600	52,320	7.39 %	48,720	0.00 %	48,720	-2.01 %	49,720	0.02 %	49,711	0.96	0.95	0.01 1.05 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	34.25	2.25	7.03
PSL	17.40	1.10	6.75
MINT	29.25	1.50	5.41
KTB	12.20	0.60	5.17
BA	10.30	0.50	5.10
BLA	32.50	1.50	4.84
CPN	55.75	2.50	4.69
BAY	36.50	1.50	4.29
HMPRO	14.60	0.60	4.29
MAJOR	19.60	0.80	4.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.76	-0.12	-3.09
BCH	20.40	-0.60	-2.86
STGT	28.25	-0.50	-1.74
MEGA	52.50	-0.75	-1.41
DTAC	43.75	-0.50	-1.13
TQM	105.00	-1.00	-0.94
EPG	11.10	-0.10	-0.89
KEX	32.00	-0.25	-0.78
INTUCH	73.75	-0.50	-0.67
JAS	3.00	-0.02	-0.66

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
07/12/2021	76,612	68,889	7,723	31,422	30,646	776	70,576	79,075	-8,499	178,610	414,394

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2021	27,435	24,525	2,910	8,913	7,463	1,450	18,140	22,500	-4,360	54,488	51,501

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/12/2021	0	0	0	3,510	3,722	-212	9,379	9,167	212	12,889	168,311