

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Dec-21	07-Dec-21	Change	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21
S50Z21	Dec 2021	962.50	956.00	6.5 0.68 %	310,022	1.83 %	304,448	-1.47 %	309,004	-3.32 %	319,618	-3.48 %	331,144
S50F22	Jan 2022	960.60	953.60	7 0.73 %	230	3.14 %	223	9.31 %	204	-4.23 %	213	1.43 %	210
S50G22	Feb 2022	960.10	953.00	7.1 0.75 %	55	30.95 %	42	55.56 %	27	-6.90 %	29	383.33 %	6
S50H22	Mar 2022	957.30	951.00	6.3 0.66 %	77,282	2.46 %	75,429	2.15 %	73,844	1.29 %	72,904	2.29 %	71,273
S50M22	Jun 2022	955.60	949.40	6.2 0.65 %	24,719	0.72 %	24,542	1.19 %	24,253	-0.50 %	24,376	3.07 %	23,650
S50U22	Sep 2022	954.40	948.00	6.4 0.68 %	10,283	5.90 %	9,710	8.02 %	8,989	-1.03 %	9,083	4.40 %	8,700

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Dec-21	07-Dec-21	Change	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21
TTBH22	Mar 2022	42,247	1.30	1.27	0.03 2.36 %	71,281	-28.48 %	99,664	-17.42 %	120,683	-4.72 %	126,658	-1.54 %	128,642
JASH22	Mar 2022	25,104	3.10	3.00	0.10 3.33 %	40,661	37.55 %	29,561	8.83 %	27,162	5.90 %	25,649	1.91 %	25,169
BEMZ21	Dec 2021	17,137	8.60	8.59	0.01 0.12 %	10,247	-44.99 %	18,628	0.02 %	18,624	-11.84 %	21,125	-6.89 %	22,689
TRUEH22	Mar 2022	10,946	4.65	4.64	0.01 0.22 %	82,335	3.01 %	79,933	4.90 %	76,200	-1.06 %	77,018	0.12 %	76,923
THANIH22	Mar 2022	9,306	4.36	4.13	0.23 5.57 %	13,969	109.65 %	6,663	0.00 %	6,663	-8.26 %	7,263	-6.44 %	7,763
BEMU22	Sep 2022	8,500	8.56	8.55	0.01 0.12 %	10,503	424.36 %	2,003	0.05 %	2,002	0.00 %	2,002	33.29 %	1,502
SIRIH22	Mar 2022	7,585	1.23	1.23	0.00 0.00 %	111,383	-4.65 %	116,818	0.05 %	116,756	1.75 %	114,751	0.91 %	113,718
TRUEZ21	Dec 2021	6,578	4.65	4.60	0.05 1.09 %	81,152	-6.88 %	87,151	11.61 %	78,082	-1.85 %	79,555	-20.19 %	99,685
BTSH22	Mar 2022	6,213	9.38	9.33	0.05 0.54 %	11,244	36.79 %	8,220	-2.14 %	8,400	15.12 %	7,297	2.82 %	7,097
KTBH22	Mar 2022	6,101	12.59	12.34	0.25 2.03 %	18,371	-12.57 %	21,013	-8.46 %	22,954	0.42 %	22,857	7.04 %	21,354

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	(+/-)	01-Dec-21	08-Dec-21	07-Dec-21	Change
GUNKULZ21	Dec 2021	2,157	193,421	-0.51 %	194,418	-0.27 %	194,949	-0.28 %	195,499	-2.50 %	200,520	4.86	4.81	0.05 1.04 %
BLANDZ21	Dec 2021	12	139,147	0.00 %	139,142	0.68 %	138,201	-0.04 %	138,251	0.01 %	138,232	1.07	1.08	-0.01 -0.9 %
SUPERZ21	Dec 2021	3,017	135,608	1.49 %	133,612	-0.01 %	133,620	0.00 %	133,620	0.00 %	133,620	0.95	0.96	-0.01 -1.0 %
BLANDH22	Mar 2022	536	127,223	0.42 %	126,688	0.01 %	126,681	0.00 %	126,678	0.00 %	126,677	1.08	1.09	-0.01 -0.9 %
SIRIH22	Mar 2022	7,585	111,383	-4.65 %	116,818	0.05 %	116,756	1.75 %	114,751	0.91 %	113,718	1.23	1.23	0 0 %
TRUEH22	Mar 2022	10,946	82,335	3.01 %	79,933	4.90 %	76,200	-1.06 %	77,018	0.12 %	76,923	4.65	4.64	0.01 0.22 %
TRUEZ21	Dec 2021	6,578	81,152	-6.88 %	87,151	11.61 %	78,082	-1.85 %	79,555	-20.19 %	99,685	4.65	4.60	0.05 1.09 %
SIRIZ21	Dec 2021	36	74,371	0.00 %	74,374	0.00 %	74,376	0.00 %	74,377	-1.39 %	75,425	1.25	1.22	0.03 2.46 %
TTBH22	Mar 2022	42,247	71,281	-28.48 %	99,664	-17.42 %	120,683	-4.72 %	126,658	-1.54 %	128,642	1.30	1.27	0.03 2.36 %
WHAH22	Mar 2022	4,254	59,041	7.76 %	54,789	3.79 %	52,787	0.00 %	52,786	3.94 %	50,783	3.44	3.43	0.01 0.29 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.25	0.35	7.14
THANI	4.38	0.28	6.83
TKN	7.45	0.40	5.67
ORI	11.30	0.50	4.63
ADVANC	220.00	9.00	4.27
BLA	33.75	1.25	3.85
TTB	1.28	0.04	3.23
MTC	58.00	1.75	3.11
SAWAD	61.00	1.75	2.95
M	53.75	1.50	2.87

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAY	35.50	-1.00	-2.74
BCH	20.00	-0.40	-1.96
ERW	3.06	-0.06	-1.92
MEGA	51.75	-0.75	-1.43
AWC	4.34	-0.06	-1.36
CHG	3.72	-0.04	-1.06
IRPC	3.84	-0.04	-1.03
AMATA	20.00	-0.20	-0.99
BLAND	1.06	-0.01	-0.93
MINT	29.00	-0.25	-0.85

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
08/12/2021	67,733	47,608	20,125	23,006	24,858	-1,852	63,309	81,582	-18,273	154,048	422,591

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/12/2021	20,193	18,601	1,592	5,832	5,948	-116	14,446	15,922	-1,476	40,471	51,801

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/12/2021	0	0	0	11,282	16,458	-5,176	19,909	14,733	5,176	31,191	157,236