

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Dec-21	08-Dec-21	Change	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21
S50Z21	Dec 2021	962.80	962.50	0.3 0.03 %	305,851	-1.35 %	310,022	1.83 %	304,448	-1.47 %	309,004	-3.32 %	319,618
S50F22	Jan 2022	960.90	960.60	0.3 0.03 %	215	-6.52 %	230	3.14 %	223	9.31 %	204	-4.23 %	213
S50G22	Feb 2022	960.00	960.10	-0.1 -0.01 %	67	21.82 %	55	30.95 %	42	55.56 %	27	-6.90 %	29
S50H22	Mar 2022	957.60	957.30	0.3 0.03 %	78,413	1.46 %	77,282	2.46 %	75,429	2.15 %	73,844	1.29 %	72,904
S50M22	Jun 2022	956.00	955.60	0.4 0.04 %	25,071	1.42 %	24,719	0.72 %	24,542	1.19 %	24,253	-0.50 %	24,376
S50U22	Sep 2022	954.70	954.40	0.3 0.03 %	10,322	0.38 %	10,283	5.90 %	9,710	8.02 %	8,989	-1.03 %	9,083

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Dec-21	08-Dec-21	Change	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21
JASZ21	Dec 2021	48,512	3.24	3.09	0.15 4.85 %	39,033	27.03 %	30,727	-6.05 %	32,707	0.13 %	32,666	-9.24 %	35,991
JASH22	Mar 2022	32,758	3.26	3.10	0.16 5.16 %	36,951	-9.12 %	40,661	37.55 %	29,561	8.83 %	27,162	5.90 %	25,649
THANIH22	Mar 2022	31,183	4.64	4.36	0.28 6.42 %	19,546	39.92 %	13,969	109.65 %	6,663	0.00 %	6,663	-8.26 %	7,263
THANIZ21	Dec 2021	16,221	4.54	4.40	0.14 3.18 %	12,347	44.34 %	8,554	-10.41 %	9,548	5.54 %	9,047	0.00 %	9,047
TTBH22	Mar 2022	16,004	1.32	1.30	0.02 1.54 %	63,112	-11.46 %	71,281	-28.48 %	99,664	-17.42 %	120,683	-4.72 %	126,658
ITDH22	Mar 2022	12,135	2.25	2.15	0.10 4.65 %	28,889	46.10 %	19,774	-6.63 %	21,178	5.09 %	20,152	-2.41 %	20,649
TPIPLZ21	Dec 2021	7,510	1.72	1.71	0.01 0.58 %	14,357	-34.28 %	21,847	-0.08 %	21,864	0.00 %	21,864	-2.24 %	22,364
TPIPLM22	Jun 2022	7,500	1.70	1.68	0.02 1.19 %	12,513	149.61 %	5,013	0.00 %	5,013	0.00 %	5,013	0.00 %	5,013
SIRIH22	Mar 2022	7,003	1.24	1.23	0.01 0.81 %	108,384	-2.69 %	111,383	-4.65 %	116,818	0.05 %	116,756	1.75 %	114,751
TRUEH22	Mar 2022	6,526	4.60	4.65	-0.05 -1.08 %	82,092	-0.30 %	82,335	3.01 %	79,933	4.90 %	76,200	-1.06 %	77,018

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	(+/-)	02-Dec-21	09-Dec-21	08-Dec-21	Change
GUNKULZ21	Dec 2021	643	193,949	0.27 %	193,421	-0.51 %	194,418	-0.27 %	194,949	-0.28 %	195,499	4.83	4.86	-0.03 -0.6 %
BLANDZ21	Dec 2021	65	139,095	-0.04 %	139,147	0.00 %	139,142	0.68 %	138,201	-0.04 %	138,251	1.08	1.07	0.01 0.93 %
SUPERZ21	Dec 2021	0	135,608	0.00 %	135,608	1.49 %	133,612	-0.01 %	133,620	0.00 %	133,620	0.95	0.95	0 0 %
BLANDH22	Mar 2022	7	127,229	0.00 %	127,223	0.42 %	126,688	0.01 %	126,681	0.00 %	126,678	1.09	1.08	0.01 0.93 %
SIRIH22	Mar 2022	7,003	108,384	-2.69 %	111,383	-4.65 %	116,818	0.05 %	116,756	1.75 %	114,751	1.24	1.23	0.01 0.81 %
TRUEH22	Mar 2022	6,526	82,092	-0.30 %	82,335	3.01 %	79,933	4.90 %	76,200	-1.06 %	77,018	4.60	4.65	-0.05 -1.1 %
TRUEZ21	Dec 2021	1,172	80,149	-1.24 %	81,152	-6.88 %	87,151	11.61 %	78,082	-1.85 %	79,555	4.62	4.65	-0.03 -0.7 %
SIRIZ21	Dec 2021	23	74,358	-0.02 %	74,371	0.00 %	74,374	0.00 %	74,376	0.00 %	74,377	1.25	1.25	0 0 %
TTBH22	Mar 2022	16,004	63,112	-11.46 %	71,281	-28.48 %	99,664	-17.42 %	120,683	-4.72 %	126,658	1.32	1.30	0.02 1.54 %
WHAH22	Mar 2022	4,510	61,548	4.25 %	59,041	7.76 %	54,789	3.79 %	52,787	0.00 %	52,786	3.50	3.44	0.06 1.74 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.24	0.16	5.19
THANI	4.60	0.22	5.02
ORI	11.80	0.50	4.42
ITD	2.22	0.08	3.74
STEC	14.20	0.50	3.65
TQM	107.50	2.50	2.38
CK	22.00	0.50	2.33
BLA	34.50	0.75	2.22
STGT	28.75	0.50	1.77
STA	29.75	0.50	1.71

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.20	-0.50	-2.82
KEX	31.00	-0.75	-2.36
BEC	13.70	-0.30	-2.14
TOP	48.25	-1.00	-2.03
PTG	15.00	-0.30	-1.96
STPI	5.15	-0.10	-1.90
M	52.75	-1.00	-1.86
ADVANC	216.00	-4.00	-1.82
EA	82.50	-1.25	-1.49
VGI	6.75	-0.10	-1.46

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
09/12/2021	52,912	52,739	173	21,542	20,691	851	59,115	60,139	-1,024	133,569	419,939

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2021	11,965	15,760	-3,795	3,492	4,122	-630	13,250	8,825	4,425	28,707	52,406

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/12/2021	0	0	0	12,318	12,959	-641	10,866	10,225	641	23,184	168,159