

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Dec-21	09-Dec-21	Change	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21
S50Z21	Dec 2021	964.90	962.80	2.1 0.22 %	300,789	-1.66 %	305,851	-1.35 %	310,022	1.83 %	304,448	-1.47 %	309,004
S50F22	Jan 2022	963.20	960.90	2.3 0.24 %	221	2.79 %	215	-6.52 %	230	3.14 %	223	9.31 %	204
S50G22	Feb 2022	961.90	960.00	1.9 0.2 %	85	26.87 %	67	21.82 %	55	30.95 %	42	55.56 %	27
S50H22	Mar 2022	959.80	957.60	2.2 0.23 %	78,321	-0.12 %	78,413	1.46 %	77,282	2.46 %	75,429	2.15 %	73,844
S50M22	Jun 2022	958.40	956.00	2.4 0.25 %	25,102	0.12 %	25,071	1.42 %	24,719	0.72 %	24,542	1.19 %	24,253
S50U22	Sep 2022	957.00	954.70	2.3 0.24 %	10,812	4.75 %	10,322	0.38 %	10,283	5.90 %	9,710	8.02 %	8,989

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Dec-21	09-Dec-21	Change	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21
JASH22	Mar 2022	36,737	3.44	3.26	0.18 5.52 %	37,673	1.95 %	36,951	-9.12 %	40,661	37.55 %	29,561	8.83 %	27,162
THANIH22	Mar 2022	24,472	4.60	4.64	-0.04 -0.86 %	23,491	20.18 %	19,546	39.92 %	13,969	109.65 %	6,663	0.00 %	6,663
TTBZ21	Dec 2021	21,139	1.30	1.31	-0.01 -0.76 %	17,636	-53.09 %	37,595	-5.05 %	39,596	-1.85 %	40,343	-5.59 %	42,730
KTBH22	Mar 2022	18,630	12.57	12.44	0.13 1.05 %	10,124	-43.66 %	17,971	-2.18 %	18,371	-12.57 %	21,013	-8.46 %	22,954
SIRIH22	Mar 2022	12,065	1.26	1.24	0.02 1.61 %	100,446	-7.32 %	108,384	-2.69 %	111,383	-4.65 %	116,818	0.05 %	116,756
TTBH22	Mar 2022	10,778	1.30	1.32	-0.02 -1.52 %	56,580	-10.35 %	63,112	-11.46 %	71,281	-28.48 %	99,664	-17.42 %	120,683
THANIZ21	Dec 2021	8,502	4.52	4.54	-0.02 -0.44 %	3,847	-68.84 %	12,347	44.34 %	8,554	-10.41 %	9,548	5.54 %	9,047
RSZ21	Dec 2021	5,709	20.15	20.65	-0.50 -2.42 %	2,839	-65.94 %	8,335	0.01 %	8,334	-4.66 %	8,741	-33.00 %	13,047
RSU22	Sep 2022	5,700	20.23	20.73	-0.50 -2.41 %	13,404	69.59 %	7,904	0.00 %	7,904	-7.06 %	8,504	102.38 %	4,202
TRUEZ21	Dec 2021	4,706	4.66	4.62	0.04 0.87 %	77,569	-3.22 %	80,149	-1.24 %	81,152	-6.88 %	87,151	11.61 %	78,082

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	(+/-)	03-Dec-21	13-Dec-21	09-Dec-21	Change
GUNKULZ21	Dec 2021	61	193,955	0.00 %	193,949	0.27 %	193,421	-0.51 %	194,418	-0.27 %	194,949	4.80	4.83	-0.03 -0.6 %
BLANDZ21	Dec 2021	535	138,579	-0.37 %	139,095	-0.04 %	139,147	0.00 %	139,142	0.68 %	138,201	1.09	1.08	0.01 0.93 %
SUPERZ21	Dec 2021	6	135,609	0.00 %	135,608	0.00 %	135,608	1.49 %	133,612	-0.01 %	133,620	0.96	0.95	0.01 1.05 %
BLANDH22	Mar 2022	3,200	127,029	-0.16 %	127,229	0.00 %	127,223	0.42 %	126,688	0.01 %	126,681	1.10	1.09	0.01 0.92 %
SIRIH22	Mar 2022	12,065	100,446	-7.32 %	108,384	-2.69 %	111,383	-4.65 %	116,818	0.05 %	116,756	1.26	1.24	0.02 1.61 %
TRUEH22	Mar 2022	3,571	80,463	-1.98 %	82,092	-0.30 %	82,335	3.01 %	79,933	4.90 %	76,200	4.66	4.60	0.06 1.3 %
TRUEZ21	Dec 2021	4,706	77,569	-3.22 %	80,149	-1.24 %	81,152	-6.88 %	87,151	11.61 %	78,082	4.66	4.62	0.04 0.87 %
SIRIZ21	Dec 2021	2,764	74,087	-0.36 %	74,358	-0.02 %	74,371	0.00 %	74,374	0.00 %	74,376	1.27	1.25	0.02 1.6 %
WHAH22	Mar 2022	4,600	64,097	4.14 %	61,548	4.25 %	59,041	7.76 %	54,789	3.79 %	52,787	3.50	3.50	0 0 %
TTBH22	Mar 2022	10,778	56,580	-10.35 %	63,112	-11.46 %	71,281	-28.48 %	99,664	-17.42 %	120,683	1.30	1.32	-0.02 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.48	0.24	7.41
GLOBAL	20.40	0.60	3.03
JMT	60.25	1.75	2.99
TOP	49.25	1.00	2.07
SCGP	64.25	1.25	1.98
EA	84.00	1.50	1.82
CPN	56.00	1.00	1.82
SIRI	1.25	0.02	1.63
SPRC	9.65	0.15	1.58
CRC	34.75	0.50	1.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	19.90	-0.50	-2.45
QH	2.20	-0.04	-1.79
BEC	13.50	-0.20	-1.46
TKN	7.30	-0.10	-1.35
SUPER	0.94	-0.01	-1.05
ITD	2.20	-0.02	-0.90
THANI	4.56	-0.04	-0.87
TTCL	4.58	-0.04	-0.87
STA	29.50	-0.25	-0.84
SAMART	6.35	-0.05	-0.78

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
13/12/2021	65,375	69,249	-3,874	26,306	26,880	-574	63,309	58,861	4,448	154,990	415,330

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2021	19,925	21,369	-1,444	5,646	6,240	-594	16,374	14,336	2,038	41,945	49,581

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/12/2021	0	0	0	7,257	10,997	-3,740	18,054	14,314	3,740	25,311	169,582