

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Dec-21	13-Dec-21	Change	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21
S50Z21	Dec 2021	966.20	964.90	1.3 0.13 %	300,572	-0.07 %	300,789	-1.66 %	305,851	-1.35 %	310,022	1.83 %	304,448
S50F22	Jan 2022	964.00	963.20	0.8 0.08 %	271	22.62 %	221	2.79 %	215	-6.52 %	230	3.14 %	223
S50G22	Feb 2022	962.80	961.90	0.9 0.09 %	76	-10.59 %	85	26.87 %	67	21.82 %	55	30.95 %	42
S50H22	Mar 2022	961.00	959.80	1.2 0.13 %	80,638	2.96 %	78,321	-0.12 %	78,413	1.46 %	77,282	2.46 %	75,429
S50M22	Jun 2022	959.50	958.40	1.1 0.11 %	25,054	-0.19 %	25,102	0.12 %	25,071	1.42 %	24,719	0.72 %	24,542
S50U22	Sep 2022	958.20	957.00	1.2 0.13 %	10,856	0.41 %	10,812	4.75 %	10,322	0.38 %	10,283	5.90 %	9,710

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Dec-21	13-Dec-21	Change	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21
JASH22	Mar 2022	63,888	3.55	3.44	0.11 3.20 %	39,186	4.02 %	37,673	1.95 %	36,951	-9.12 %	40,661	37.55 %	29,561
THANIH22	Mar 2022	18,033	4.62	4.60	0.02 0.43 %	24,993	6.39 %	23,491	20.18 %	19,546	39.92 %	13,969	109.65 %	6,663
JASZ21	Dec 2021	14,069	3.63	3.45	0.18 5.22 %	34,811	-6.06 %	37,055	-5.07 %	39,033	27.03 %	30,727	-6.05 %	32,707
TRUEH22	Mar 2022	9,342	4.64	4.66	-0.02 -0.43 %	84,885	5.50 %	80,463	-1.98 %	82,092	-0.30 %	82,335	3.01 %	79,933
SUPERZ21	Dec 2021	8,006	0.93	0.96	-0.03 -3.12 %	127,603	-5.90 %	135,609	0.00 %	135,608	0.00 %	135,608	1.49 %	133,612
TTBH22	Mar 2022	7,607	1.33	1.30	0.03 2.31 %	60,797	7.45 %	56,580	-10.35 %	63,112	-11.46 %	71,281	-28.48 %	99,664
TKNH22	Mar 2022	7,431	7.59	7.30	0.29 3.97 %	3,498	85.28 %	1,888	0.00 %	1,888	4.08 %	1,814	1.17 %	1,793
SIRIH22	Mar 2022	5,208	1.24	1.26	-0.02 -1.59 %	105,652	5.18 %	100,446	-7.32 %	108,384	-2.69 %	111,383	-4.65 %	116,818
KTBH22	Mar 2022	5,174	12.58	12.57	0.01 0.08 %	8,551	-15.54 %	10,124	-43.66 %	17,971	-2.18 %	18,371	-12.57 %	21,013
BAMH22	Mar 2022	3,752	20.53	20.70	-0.17 -0.82 %	13,929	19.21 %	11,684	-3.23 %	12,074	33.80 %	9,024	16.86 %	7,722

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	(+/-)	07-Dec-21	14-Dec-21	13-Dec-21	Change
GUNKULZ21	Dec 2021	540	193,440	-0.27 %	193,955	0.00 %	193,949	0.27 %	193,421	-0.51 %	194,418	4.80	4.80	0 0 %
BLANDZ21	Dec 2021	2	138,579	0.00 %	138,579	-0.37 %	139,095	-0.04 %	139,147	0.00 %	139,142	1.09	1.09	0 0 %
SUPERZ21	Dec 2021	8,006	127,603	-5.90 %	135,609	0.00 %	135,608	0.00 %	135,608	1.49 %	133,612	0.93	0.96	-0.03 -3.1 %
BLANDH22	Mar 2022	529	126,557	-0.37 %	127,029	-0.16 %	127,229	0.00 %	127,223	0.42 %	126,688	1.10	1.10	0 0 %
SIRIH22	Mar 2022	5,208	105,652	5.18 %	100,446	-7.32 %	108,384	-2.69 %	111,383	-4.65 %	116,818	1.24	1.26	-0.02 -1.6 %
TRUEH22	Mar 2022	9,342	84,885	5.50 %	80,463	-1.98 %	82,092	-0.30 %	82,335	3.01 %	79,933	4.64	4.66	-0.02 -0.4 %
TRUEZ21	Dec 2021	679	78,178	0.79 %	77,569	-3.22 %	80,149	-1.24 %	81,152	-6.88 %	87,151	4.64	4.66	-0.02 -0.4 %
SIRIZ21	Dec 2021	178	73,993	-0.13 %	74,087	-0.36 %	74,358	-0.02 %	74,371	0.00 %	74,374	1.24	1.27	-0.03 -2.4 %
WHAH22	Mar 2022	2,015	64,106	0.01 %	64,097	4.14 %	61,548	4.25 %	59,041	7.76 %	54,789	3.50	3.50	0 0 %
TTBH22	Mar 2022	7,607	60,797	7.45 %	56,580	-10.35 %	63,112	-11.46 %	71,281	-28.48 %	99,664	1.33	1.30	0.03 2.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.70	0.22	6.32
IVL	42.75	2.25	5.56
DELTA	440.00	16.00	3.77
TKN	7.55	0.25	3.42
PRM	6.25	0.15	2.46
EA	85.75	1.75	2.08
RS	20.20	0.30	1.51
CK	22.20	0.30	1.37
THANI	4.62	0.06	1.32
BTS	9.50	0.10	1.06

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	11.40	-0.40	-3.39
COM7	78.00	-1.75	-2.19
PLANB	6.75	-0.15	-2.17
TTA	9.60	-0.15	-1.54
AAV	2.49	-0.04	-1.50
TU	19.80	-0.30	-1.49
SUPER	0.93	-0.01	-1.06
IRPC	3.82	-0.04	-1.04
GLOBAL	20.20	-0.20	-0.98
EPG	10.90	-0.10	-0.91

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
14/12/2021	53,484	50,339	3,145	25,341	24,933	408	62,487	66,040	-3,553	141,312	417,467

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2021	15,368	15,937	-569	5,733	5,037	696	12,546	12,673	-127	33,647	49,230

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/12/2021	0	0	0	1,049	3,518	-2,469	9,166	6,697	2,469	10,215	167,287