

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Dec-21	14-Dec-21	Change	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21
S50Z21	Dec 2021	963.30	966.20	-2.9 -0.3 %	307,145	2.19 %	300,572	-0.07 %	300,789	-1.66 %	305,851	-1.35 %	310,022
S50F22	Jan 2022	963.20	964.00	-0.8 -0.08 %	304	12.18 %	271	22.62 %	221	2.79 %	215	-6.52 %	230
S50G22	Feb 2022	960.30	962.80	-2.5 -0.26 %	48	-36.84 %	76	-10.59 %	85	26.87 %	67	21.82 %	55
S50H22	Mar 2022	957.90	961.00	-3.1 -0.32 %	83,823	3.95 %	80,638	2.96 %	78,321	-0.12 %	78,413	1.46 %	77,282
S50M22	Jun 2022	957.00	959.50	-2.5 -0.26 %	25,152	0.39 %	25,054	-0.19 %	25,102	0.12 %	25,071	1.42 %	24,719
S50U22	Sep 2022	956.00	958.20	-2.2 -0.23 %	11,090	2.16 %	10,856	0.41 %	10,812	4.75 %	10,322	0.38 %	10,283

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Dec-21	14-Dec-21	Change	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21
JASH22	Mar 2022	76,545	3.42	3.55	-0.13 -3.66 %	18,184	-53.60 %	39,186	4.02 %	37,673	1.95 %	36,951	-9.12 %	40,661
JASZ21	Dec 2021	52,888	3.39	3.63	-0.24 -6.61 %	5,601	-83.91 %	34,811	-6.06 %	37,055	-5.07 %	39,033	27.03 %	30,727
GUNKULH22	Mar 2022	16,623	4.94	4.81	0.13 2.70 %	50,851	34.60 %	37,778	2.64 %	36,808	8.93 %	33,789	-3.71 %	35,092
SUPERZ21	Dec 2021	8,001	0.96	0.93	0.03 3.23 %	119,604	-6.27 %	127,603	-5.90 %	135,609	0.00 %	135,608	0.00 %	135,608
WHAH22	Mar 2022	6,067	3.62	3.50	0.12 3.43 %	62,165	-3.03 %	64,106	0.01 %	64,097	4.14 %	61,548	4.25 %	59,041
TTBH22	Mar 2022	5,535	1.31	1.33	-0.02 -1.50 %	66,332	9.10 %	60,797	7.45 %	56,580	-10.35 %	63,112	-11.46 %	71,281
JASM22	Jun 2022	5,506	3.39	3.51	-0.12 -3.42 %	5,039	42.63 %	3,533	73.78 %	2,033	32.62 %	1,533	0.07 %	1,532
TRUEH22	Mar 2022	4,511	4.64	4.64	0.00 0.00 %	87,385	2.95 %	84,885	5.50 %	80,463	-1.98 %	82,092	-0.30 %	82,335
ITDH22	Mar 2022	4,039	2.23	2.25	-0.02 -0.89 %	32,363	10.34 %	29,331	0.52 %	29,179	1.00 %	28,889	46.10 %	19,774
TUZ21	Dec 2021	3,304	19.82	19.90	-0.08 -0.40 %	4,007	-39.34 %	6,606	0.02 %	6,605	-17.49 %	8,005	0.00 %	8,005

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	(+/-)	08-Dec-21	15-Dec-21	14-Dec-21	Change
GUNKULZ21	Dec 2021	2,161	191,377	-1.07 %	193,440	-0.27 %	193,955	0.00 %	193,949	0.27 %	193,421	4.90	4.80	0.1 2.08 %
BLANDZ21	Dec 2021	1,652	136,928	-1.19 %	138,579	0.00 %	138,579	-0.37 %	139,095	-0.04 %	139,147	1.10	1.09	0.01 0.92 %
BLANDH22	Mar 2022	2,053	127,610	0.83 %	126,557	-0.37 %	127,029	-0.16 %	127,229	0.00 %	127,223	1.10	1.10	0 0 %
SUPERZ21	Dec 2021	8,001	119,604	-6.27 %	127,603	-5.90 %	135,609	0.00 %	135,608	0.00 %	135,608	0.96	0.93	0.03 3.23 %
SIRIH22	Mar 2022	107	105,748	0.09 %	105,652	5.18 %	100,446	-7.32 %	108,384	-2.69 %	111,383	1.23	1.24	-0.01 -0.8 %
TRUEH22	Mar 2022	4,511	87,385	2.95 %	84,885	5.50 %	80,463	-1.98 %	82,092	-0.30 %	82,335	4.64	4.64	0 0 %
TRUEZ21	Dec 2021	2,618	78,622	0.57 %	78,178	0.79 %	77,569	-3.22 %	80,149	-1.24 %	81,152	4.61	4.64	-0.03 -0.7 %
SIRIZ21	Dec 2021	205	73,792	-0.27 %	73,993	-0.13 %	74,087	-0.36 %	74,358	-0.02 %	74,371	1.23	1.24	-0.01 -0.8 %
TTBH22	Mar 2022	5,535	66,332	9.10 %	60,797	7.45 %	56,580	-10.35 %	63,112	-11.46 %	71,281	1.31	1.33	-0.02 -1.5 %
WHAH22	Mar 2022	6,067	62,165	-3.03 %	64,106	0.01 %	64,097	4.14 %	61,548	4.25 %	59,041	3.62	3.50	0.1 3.43 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.75	0.70	13.86
AAV	2.64	0.15	5.97
WHA	3.60	0.12	3.45
THCOM	11.30	0.30	2.73
GUNKUL	4.88	0.10	2.09
S	1.97	0.04	2.07
TKN	7.70	0.15	1.99
COM7	79.25	1.25	1.60
SUPER	0.94	0.01	1.08
ORI	11.50	0.10	0.88

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.38	-0.32	-8.65
PSL	16.10	-0.50	-3.01
TQM	103.00	-3.00	-2.83
BEC	13.20	-0.30	-2.22
M	52.00	-1.00	-1.89
EPG	10.70	-0.20	-1.83
BH	141.50	-2.50	-1.74
THANI	4.54	-0.08	-1.73
AOT	60.75	-1.00	-1.62
BCH	19.40	-0.30	-1.52
MAJOR	19.40	-0.30	-1.52

## 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
15/12/2021	56,414	59,595	-3,181	25,466	24,731	735	51,719	49,273	2,446	133,599	427,562

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/12/2021	24,690	31,711	-7,021	4,582	7,264	-2,682	27,453	17,750	9,703	56,725	53,306

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/12/2021	0	0	0	852	2,743	-1,891	7,852	5,961	1,891	8,704	166,434