

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		16-Dec-21	15-Dec-21	Change		16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21
S50Z21	Dec 2021	978.40	963.30	15.1	1.57 %	298,188	-2.92 %	307,145	2.19 %	300,572	-0.07 %	300,789	-1.66 %	305,851
S50F22	Jan 2022	976.70	963.20	13.5	1.4 %	285	-6.25 %	304	12.18 %	271	22.62 %	221	2.79 %	215
S50G22	Feb 2022	974.40	960.30	14.1	1.47 %	81	68.75 %	48	-36.84 %	76	-10.59 %	85	26.87 %	67
S50H22	Mar 2022	973.20	957.90	15.3	1.6 %	90,078	7.46 %	83,823	3.95 %	80,638	2.96 %	78,321	-0.12 %	78,413
S50M22	Jun 2022	971.60	957.00	14.6	1.53 %	24,921	-0.92 %	25,152	0.39 %	25,054	-0.19 %	25,102	0.12 %	25,071
S50U22	Sep 2022	970.30	956.00	14.3	1.5 %	11,476	3.48 %	11,090	2.16 %	10,856	0.41 %	10,812	4.75 %	10,322

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Dec-21	15-Dec-21	Change	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21
SUPERZ21	Dec 2021	51,120	0.96	0.96	0.00 0.00 %	68,722	-42.54 %	119,604	-6.27 %	127,603	-5.90 %	135,609	0.00 %	135,608
GUNKULH22	Mar 2022	46,052	5.13	4.94	0.19 3.85 %	77,836	53.07 %	50,851	34.60 %	37,778	2.64 %	36,808	8.93 %	33,789
SUPERM22	Jun 2022	30,000	0.96	0.96	0.00 0.00 %	39,008	333.04 %	9,008	0.02 %	9,006	0.00 %	9,006	0.00 %	9,006
TTBH22	Mar 2022	26,457	1.39	1.31	0.08 6.11 %	68,674	3.53 %	66,332	9.10 %	60,797	7.45 %	56,580	-10.35 %	63,112
SUPERH22	Mar 2022	21,645	0.96	0.95	0.01 1.05 %	75,957	39.73 %	54,360	0.00 %	54,360	0.02 %	54,350	3.83 %	52,345
JASH22	Mar 2022	15,688	3.33	3.42	-0.09 -2.63 %	26,679	46.72 %	18,184	-53.60 %	39,186	4.02 %	37,673	1.95 %	36,951
KTBH22	Mar 2022	12,769	13.04	12.56	0.48 3.82 %	14,635	65.24 %	8,857	3.58 %	8,551	-15.54 %	10,124	-43.66 %	17,971
EAH22	Mar 2022	7,113	93.04	84.00	9.04 10.76 %	16,107	19.39 %	13,491	2.40 %	13,175	-8.82 %	14,450	4.85 %	13,782
CHGH22	Mar 2022	6,000	3.68	3.64	0.04 1.10 %	8,517	21.38 %	7,017	0.00 %	7,017	7.71 %	6,515	8.31 %	6,015
TRUEH22	Mar 2022	5,550	4.65	4.64	0.01 0.22 %	89,908	2.89 %	87,385	2.95 %	84,885	5.50 %	80,463	-1.98 %	82,092

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	(+/-)	09-Dec-21	16-Dec-21	15-Dec-21	Change
GUNKULZ21	Dec 2021	2,878	189,883	-0.78 %	191,377	-1.07 %	193,440	-0.27 %	193,955	0.00 %	193,949	5.10	4.90	0.2 4.08 %
BLANDZ21	Dec 2021	501	137,428	0.37 %	136,928	-1.19 %	138,579	0.00 %	138,579	-0.37 %	139,095	1.10	1.10	0 0 %
BLANDH22	Mar 2022	67	127,651	0.03 %	127,610	0.83 %	126,557	-0.37 %	127,029	-0.16 %	127,229	1.10	1.10	0 0 %
SIRIH22	Mar 2022	2,032	107,780	1.92 %	105,748	0.09 %	105,652	5.18 %	100,446	-7.32 %	108,384	1.23	1.23	0 0 %
TRUEH22	Mar 2022	5,550	89,908	2.89 %	87,385	2.95 %	84,885	5.50 %	80,463	-1.98 %	82,092	4.65	4.64	0.01 0.22 %
TRUEZ21	Dec 2021	81	78,558	-0.08 %	78,622	0.57 %	78,178	0.79 %	77,569	-3.22 %	80,149	4.64	4.61	0.03 0.65 %
GUNKULH22	Mar 2022	46,052	77,836	53.07 %	50,851	34.60 %	37,778	2.64 %	36,808	8.93 %	33,789	5.13	4.94	0.2 3.85 %
SUPERH22	Mar 2022	21,645	75,957	39.73 %	54,360	0.00 %	54,360	0.02 %	54,350	3.83 %	52,345	0.96	0.95	0.01 1.05 %
SIRIZ21	Dec 2021	113	73,793	0.00 %	73,792	-0.27 %	73,993	-0.13 %	74,087	-0.36 %	74,358	1.24	1.23	0.01 0.81 %
SUPERZ21	Dec 2021	51,120	68,722	-42.54 %	119,604	-6.27 %	127,603	-5.90 %	135,609	0.00 %	135,608	0.96	0.96	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	98.00	13.00	15.29
JMT	63.25	3.50	5.86
KTB	13.00	0.60	4.84
TTB	1.37	0.06	4.58
GUNKUL	5.10	0.22	4.51
GULF	42.75	1.75	4.27
RS	20.80	0.80	4.00
SAMART	6.60	0.25	3.94
BANPU	11.10	0.40	3.74
GPSC	77.00	2.50	3.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.45	-0.30	-5.22
GFPT	11.90	-0.30	-2.46
JAS	3.30	-0.08	-2.37
AAV	2.60	-0.04	-1.52
TOA	32.75	-0.50	-1.50
SPALI	22.00	-0.30	-1.35
TTCL	4.68	-0.06	-1.27
TPIPL	1.69	-0.01	-0.59
WHA	3.58	-0.02	-0.56
ICHI	9.95	-0.05	-0.50

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
16/12/2021	84,811	72,384	12,427	45,507	45,787	-280	94,388	106,535	-12,147	224,706	425,029

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2021	26,280	22,675	3,605	9,868	7,064	2,804	18,425	24,834	-6,409	54,573	47,660

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2021	0	0	0	2,619	3,199	-580	8,598	8,018	580	11,217	166,484