

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Dec-21	16-Dec-21	Change	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21
S50Z21	Dec 2021	975.60	978.40	-2.8 -0.29 %	294,780	-1.14 %	298,188	-2.92 %	307,145	2.19 %	300,572	-0.07 %	300,789
S50F22	Jan 2022	974.60	976.70	-2.1 -0.22 %	308	8.07 %	285	-6.25 %	304	12.18 %	271	22.62 %	221
S50G22	Feb 2022	972.10	974.40	-2.3 -0.24 %	94	16.05 %	81	68.75 %	48	-36.84 %	76	-10.59 %	85
S50H22	Mar 2022	970.60	973.20	-2.6 -0.27 %	94,118	4.49 %	90,078	7.46 %	83,823	3.95 %	80,638	2.96 %	78,321
S50M22	Jun 2022	968.90	971.60	-2.7 -0.28 %	24,907	-0.06 %	24,921	-0.92 %	25,152	0.39 %	25,054	-0.19 %	25,102
S50U22	Sep 2022	967.60	970.30	-2.7 -0.28 %	11,581	0.91 %	11,476	3.48 %	11,090	2.16 %	10,856	0.41 %	10,812

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Dec-21	16-Dec-21	Change	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21
JASH22	Mar 2022	41,561	3.58	3.33	0.25 7.51 %	50,967	91.04 %	26,679	46.72 %	18,184	-53.60 %	39,186	4.02 %	37,673
GUNKULH22	Mar 2022	35,334	5.16	5.13	0.03 0.58 %	77,915	0.10 %	77,836	53.07 %	50,851	34.60 %	37,778	2.64 %	36,808
BANPUH22X	Mar 2022	20,782	10.94	10.85	0.09 0.83 %	50,774	56.13 %	32,521	0.29 %	32,426	1.59 %	31,917	4.64 %	30,503
BANPUZ21X	Dec 2021	18,316	11.04	11.07	-0.03 -0.27 %	26,227	-40.89 %	44,368	-1.54 %	45,064	-2.20 %	46,076	-0.78 %	46,436
JASZ21	Dec 2021	17,849	3.61	3.33	0.28 8.41 %	18,998	174.38 %	6,924	23.62 %	5,601	-83.91 %	34,811	-6.06 %	37,055
TTBH22	Mar 2022	9,093	1.37	1.39	-0.02 -1.44 %	71,323	3.86 %	68,674	3.53 %	66,332	9.10 %	60,797	7.45 %	56,580
THANIH22	Mar 2022	8,034	4.53	4.51	0.02 0.44 %	24,063	-3.93 %	25,047	-3.78 %	26,032	4.16 %	24,993	6.39 %	23,491
PRMZ21	Dec 2021	7,200	6.14	6.19	-0.05 -0.81 %	8,827	-44.92 %	16,027	-3.03 %	16,527	-0.17 %	16,555	0.08 %	16,541
ESSOZ21	Dec 2021	7,000	7.30	7.45	-0.15 -2.01 %	3,513	-66.58 %	10,513	0.33 %	10,478	0.00 %	10,478	0.00 %	10,478
ESSOM22	Jun 2022	7,000	7.32	7.47	-0.15 -2.01 %	7,501	397.21 %	501	0.00 %	501	0.00 %	501	0.00 %	501

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	(+/-)	13-Dec-21	17-Dec-21	16-Dec-21	Change
GUNKULZ21	Dec 2021	1,943	188,301	-0.83 %	189,883	-0.78 %	191,377	-1.07 %	193,440	-0.27 %	193,955	5.13	5.10	0.03 0.59 %
BLANDZ21	Dec 2021	12	137,418	-0.01 %	137,428	0.37 %	136,928	-1.19 %	138,579	0.00 %	138,579	1.08	1.10	-0.02 -1.8 %
BLANDH22	Mar 2022	506	128,156	0.40 %	127,651	0.03 %	127,610	0.83 %	126,557	-0.37 %	127,029	1.10	1.10	0 0 %
SIRIH22	Mar 2022	1,003	106,782	-0.93 %	107,780	1.92 %	105,748	0.09 %	105,652	5.18 %	100,446	1.24	1.23	0.01 0.81 %
TRUEH22	Mar 2022	3,525	88,908	-1.11 %	89,908	2.89 %	87,385	2.95 %	84,885	5.50 %	80,463	4.63	4.65	-0.02 -0.4 %
SUPERH22	Mar 2022	4,191	78,957	3.95 %	75,957	39.73 %	54,360	0.00 %	54,360	0.02 %	54,350	0.97	0.96	0.01 1.04 %
TRUEZ21	Dec 2021	147	78,485	-0.09 %	78,558	-0.08 %	78,622	0.57 %	78,178	0.79 %	77,569	4.63	4.64	-0.01 -0.2 %
GUNKULH22	Mar 2022	35,334	77,915	0.10 %	77,836	53.07 %	50,851	34.60 %	37,778	2.64 %	36,808	5.16	5.13	0.03 0.58 %
SIRIZ21	Dec 2021	1,206	72,591	-1.63 %	73,793	0.00 %	73,792	-0.27 %	73,993	-0.13 %	74,087	1.24	1.24	0 0 %
TTBH22	Mar 2022	9,093	71,323	3.86 %	68,674	3.53 %	66,332	9.10 %	60,797	7.45 %	56,580	1.37	1.39	-0.02 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.60	0.30	9.09
TKN	8.20	0.50	6.49
SCGP	67.75	3.25	5.04
STPI	5.70	0.25	4.59
ITD	2.32	0.10	4.50
TQM	106.00	3.00	2.91
CBG	120.50	3.00	2.55
PLANB	6.95	0.15	2.21
CPALL	60.50	1.25	2.11
RS	21.20	0.40	1.92

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	93.25	-4.75	-4.85
WHAUP	4.00	-0.18	-4.31
THANI	4.44	-0.18	-3.90
HANA	92.00	-3.25	-3.41
SPRC	9.50	-0.25	-2.56
KCE	90.00	-2.25	-2.44
SCB	125.00	-3.00	-2.34
AOT	59.50	-1.00	-1.65
BCPG	12.70	-0.20	-1.55
MAJOR	19.30	-0.30	-1.53

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
17/12/2021	61,247	66,961	-5,714	24,025	22,946	1,079	51,156	46,521	4,635	136,428	425,788

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/12/2021	31,947	22,244	9,703	10,543	6,098	4,445	14,987	29,135	-14,148	57,477	44,976

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/12/2021	0	0	0	2,417	3,418	-1,001	11,574	10,573	1,001	13,991	165,295