

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Dec-21	17-Dec-21	Change	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21
S50Z21	Dec 2021	957.90	975.60	-17.7 -1.81 %	301,170	2.17 %	294,780	-1.14 %	298,188	-2.92 %	307,145	2.19 %	300,572
S50F22	Jan 2022	956.60	974.60	-18 -1.85 %	372	20.78 %	308	8.07 %	285	-6.25 %	304	12.18 %	271
S50G22	Feb 2022	953.60	972.10	-18.5 -1.9 %	38	-59.57 %	94	16.05 %	81	68.75 %	48	-36.84 %	76
S50H22	Mar 2022	951.60	970.60	-19 -1.96 %	101,973	8.35 %	94,118	4.49 %	90,078	7.46 %	83,823	3.95 %	80,638
S50M22	Jun 2022	949.90	968.90	-19 -1.96 %	27,339	9.76 %	24,907	-0.06 %	24,921	-0.92 %	25,152	0.39 %	25,054
S50U22	Sep 2022	948.90	967.60	-18.7 -1.93 %	11,393	-1.62 %	11,581	0.91 %	11,476	3.48 %	11,090	2.16 %	10,856

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Dec-21	17-Dec-21	Change	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21
TRUEH22	Mar 2022	32,702	4.54	4.63	-0.09 -1.94 %	71,496	-19.58 %	88,908	-1.11 %	89,908	2.89 %	87,385	2.95 %	84,885
JASH22	Mar 2022	22,449	3.46	3.58	-0.12 -3.35 %	71,854	40.98 %	50,967	91.04 %	26,679	46.72 %	18,184	-53.60 %	39,186
TTBH22	Mar 2022	14,538	1.32	1.37	-0.05 -3.65 %	68,004	-4.65 %	71,323	3.86 %	68,674	3.53 %	66,332	9.10 %	60,797
JASZ21	Dec 2021	14,017	3.44	3.61	-0.17 -4.71 %	6,001	-68.41 %	18,998	174.38 %	6,924	23.62 %	5,601	-83.91 %	34,811
WHAH22	Mar 2022	7,856	3.45	3.54	-0.09 -2.54 %	66,565	-0.94 %	67,196	2.28 %	65,695	5.68 %	62,165	-3.03 %	64,106
GUNKULH22	Mar 2022	7,122	5.09	5.16	-0.07 -1.36 %	76,503	-1.81 %	77,915	0.10 %	77,836	53.07 %	50,851	34.60 %	37,778
CHGH22	Mar 2022	6,650	3.73	3.64	0.09 2.47 %	7,667	-19.44 %	9,517	11.74 %	8,517	21.38 %	7,017	0.00 %	7,017
BTSH22	Mar 2022	5,902	9.46	9.57	-0.11 -1.15 %	19,646	38.90 %	14,144	1.44 %	13,943	0.11 %	13,928	-1.77 %	14,179
BTSZ21	Dec 2021	5,701	9.52	9.63	-0.11 -1.14 %	7,361	-43.64 %	13,060	-0.02 %	13,062	-0.02 %	13,065	-0.06 %	13,073
BECZ21	Dec 2021	4,232	13.29	13.30	-0.01 -0.08 %	5,476	-36.67 %	8,647	-0.01 %	8,648	-0.17 %	8,663	0.13 %	8,652

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	(+/-)	14-Dec-21	20-Dec-21	17-Dec-21	Change
GUNKULZ21	Dec 2021	103	188,263	-0.02 %	188,301	-0.83 %	189,883	-0.78 %	191,377	-1.07 %	193,440	5.07	5.13	-0.06 -1.2 %
BLANDZ21	Dec 2021	3,022	134,398	-2.20 %	137,418	-0.01 %	137,428	0.37 %	136,928	-1.19 %	138,579	1.07	1.08	-0.01 -0.9 %
BLANDH22	Mar 2022	81	128,234	0.06 %	128,156	0.40 %	127,651	0.03 %	127,610	0.83 %	126,557	1.08	1.10	-0.02 -1.8 %
SIRIH22	Mar 2022	4,106	108,887	1.97 %	106,782	-0.93 %	107,780	1.92 %	105,748	0.09 %	105,652	1.24	1.24	0 0 %
SUPERH22	Mar 2022	2,731	81,667	3.43 %	78,957	3.95 %	75,957	39.73 %	54,360	0.00 %	54,360	0.95	0.97	-0.02 -2.1 %
TRUEZ21	Dec 2021	1,665	76,843	-2.09 %	78,485	-0.09 %	78,558	-0.08 %	78,622	0.57 %	78,178	4.52	4.63	-0.1 -2.4 %
GUNKULH22	Mar 2022	7,122	76,503	-1.81 %	77,915	0.10 %	77,836	53.07 %	50,851	34.60 %	37,778	5.09	5.16	-0.07 -1.4 %
JASH22	Mar 2022	22,449	71,854	40.98 %	50,967	91.04 %	26,679	46.72 %	18,184	-53.60 %	39,186	3.46	3.58	-0.1 -3.4 %
TRUEH22	Mar 2022	32,702	71,496	-19.58 %	88,908	-1.11 %	89,908	2.89 %	87,385	2.95 %	84,885	4.54	4.63	-0.09 -1.9 %
SIRIZ21	Dec 2021	4,036	68,591	-5.51 %	72,591	-1.63 %	73,793	0.00 %	73,792	-0.27 %	73,993	1.22	1.24	-0.02 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	66.50	3.50	5.56
BCH	20.20	0.60	3.06
CHG	3.68	0.06	1.66
THG	36.00	0.50	1.41
STGT	29.75	0.25	0.85
SCGP	68.25	0.50	0.74
WHAUP	4.02	0.02	0.50
GPSC	78.50	0.25	0.32
COM7	79.75	0.25	0.31
BGRIM	40.00	0.00	0.00
SUPER	0.94	0.00	0.00
AOT	59.50	0.00	0.00
RATCH	45.00	0.00	0.00
MBK	13.40	0.00	0.00
GULF	43.00	0.00	0.00
AWC	4.54	0.00	0.00
OR	25.50	0.00	0.00
EASTW	9.25	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	31.00	-2.00	-6.06
JAS	3.40	-0.20	-5.56
MINT	28.00	-1.50	-5.08
TKN	7.80	-0.40	-4.88
THCOM	10.70	-0.50	-4.46
TTCL	4.48	-0.20	-4.27
CENTEL	31.75	-1.25	-3.79
VGI	6.40	-0.25	-3.76
TTB	1.31	-0.05	-3.68
BANPU	10.60	-0.40	-3.64

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
20/12/2021	82,099	83,495	-1,396	56,339	59,330	-2,991	115,853	111,466	4,387	254,291	442,285

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2021	13,229	13,227	2	2,716	3,072	-356	13,238	12,884	354	29,183	43,026

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2021	0	0	0	4,319	6,201	-1,882	16,815	14,933	1,882	21,134	163,266