

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Dec-21	20-Dec-21	Change	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21
S50Z21	Dec 2021	962.40	957.90	4.5 0.47 %	299,625	-0.51 %	301,170	2.17 %	294,780	-1.14 %	298,188	-2.92 %	307,145
S50F22	Jan 2022	962.50	956.60	5.9 0.62 %	490	31.72 %	372	20.78 %	308	8.07 %	285	-6.25 %	304
S50G22	Feb 2022	958.00	953.60	4.4 0.46 %	50	31.58 %	38	-59.57 %	94	16.05 %	81	68.75 %	48
S50H22	Mar 2022	955.70	951.60	4.1 0.43 %	102,084	0.11 %	101,973	8.35 %	94,118	4.49 %	90,078	7.46 %	83,823
S50M22	Jun 2022	953.10	949.90	3.2 0.34 %	29,264	7.04 %	27,339	9.76 %	24,907	-0.06 %	24,921	-0.92 %	25,152
S50U22	Sep 2022	951.50	948.90	2.6 0.27 %	11,867	4.16 %	11,393	-1.62 %	11,581	0.91 %	11,476	3.48 %	11,090

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Dec-21	20-Dec-21	Change	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21
GUNKULZ21	Dec 2021	34,555	5.13	5.07	0.06 1.18 %	163,232	-13.30 %	188,263	-0.02 %	188,301	-0.83 %	189,883	-0.78 %	191,377
GUNKULH22	Mar 2022	31,586	5.15	5.09	0.06 1.18 %	106,049	38.62 %	76,503	-1.81 %	77,915	0.10 %	77,836	53.07 %	50,851
TRUEH22	Mar 2022	26,643	4.58	4.54	0.04 0.88 %	96,607	35.12 %	71,496	-19.58 %	88,908	-1.11 %	89,908	2.89 %	87,385
TRUEZ21	Dec 2021	24,531	4.58	4.52	0.06 1.33 %	52,342	-31.88 %	76,843	-2.09 %	78,485	-0.09 %	78,558	-0.08 %	78,622
STPIZ21	Dec 2021	9,002	5.59	5.50	0.09 1.64 %	15,087	-22.97 %	19,585	-0.08 %	19,601	0.01 %	19,600	0.02 %	19,597
ITDH22	Mar 2022	6,145	2.29	2.28	0.01 0.44 %	34,641	-2.51 %	35,532	-1.25 %	35,981	0.13 %	35,936	11.04 %	32,363
STPIH22	Mar 2022	6,003	5.20	5.51	-0.31 -5.63 %	18,534	47.88 %	12,533	-3.84 %	13,033	4.00 %	12,532	0.02 %	12,530
OSPZ21	Dec 2021	5,504	33.25	32.98	0.27 0.82 %	4,948	-43.46 %	8,752	-1.13 %	8,852	-1.12 %	8,952	-0.06 %	8,957
WHAH22	Mar 2022	5,061	3.44	3.45	-0.01 -0.29 %	66,099	-0.70 %	66,565	-0.94 %	67,196	2.28 %	65,695	5.68 %	62,165
BECZ21	Dec 2021	4,005	13.20	13.29	-0.09 -0.68 %	2,978	-45.62 %	5,476	-36.67 %	8,647	-0.01 %	8,648	-0.17 %	8,663

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	(+/-)	15-Dec-21	21-Dec-21	20-Dec-21	Change
GUNKULZ21	Dec 2021	34,555	163,232	-13.30 %	188,263	-0.02 %	188,301	-0.83 %	189,883	-0.78 %	191,377	5.13	5.07	0.06 1.18 %
BLANDZ21	Dec 2021	501	133,898	-0.37 %	134,398	-2.20 %	137,418	-0.01 %	137,428	0.37 %	136,928	1.08	1.07	0.01 0.93 %
BLANDH22	Mar 2022	1,058	129,275	0.81 %	128,234	0.06 %	128,156	0.40 %	127,651	0.03 %	127,610	1.10	1.08	0.02 1.85 %
SIRIH22	Mar 2022	3,471	108,327	-0.51 %	108,887	1.97 %	106,782	-0.93 %	107,780	1.92 %	105,748	1.23	1.24	-0.01 -0.8 %
GUNKULH22	Mar 2022	31,586	106,049	38.62 %	76,503	-1.81 %	77,915	0.10 %	77,836	53.07 %	50,851	5.15	5.09	0.06 1.18 %
TRUEH22	Mar 2022	26,643	96,607	35.12 %	71,496	-19.58 %	88,908	-1.11 %	89,908	2.89 %	87,385	4.58	4.54	0.04 0.88 %
SUPERH22	Mar 2022	9	81,667	0.00 %	81,667	3.43 %	78,957	3.95 %	75,957	39.73 %	54,360	0.94	0.95	-0.01 -1.1 %
JASH22	Mar 2022	3,626	74,366	3.50 %	71,854	40.98 %	50,967	91.04 %	26,679	46.72 %	18,184	3.46	3.46	0 0 %
TTBH22	Mar 2022	2,819	70,375	3.49 %	68,004	-4.65 %	71,323	3.86 %	68,674	3.53 %	66,332	1.32	1.32	0 0 %
SIRIZ21	Dec 2021	292	68,351	-0.35 %	68,591	-5.51 %	72,591	-1.63 %	73,793	0.00 %	73,792	1.23	1.22	0.01 0.82 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.10	0.80	4.91
BAM	21.30	0.90	4.41
GPSC	81.75	3.25	4.14
WHAUP	4.14	0.12	2.99
BLA	35.00	1.00	2.94
ADVANC	218.00	6.00	2.83
STEC	14.50	0.30	2.11
GLOBAL	20.40	0.40	2.00
GUNKUL	5.15	0.10	1.98
BANPU	10.80	0.20	1.89

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	11.00	-0.70	-5.98
TKN	7.45	-0.35	-4.49
ERW	2.88	-0.06	-2.04
RS	20.20	-0.40	-1.94
SGP	12.00	-0.20	-1.64
BJC	30.50	-0.50	-1.61
CPF	23.60	-0.30	-1.26
CHG	3.64	-0.04	-1.09
BH	138.50	-1.50	-1.07
AMATA	19.70	-0.20	-1.01

## 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
21/12/2021	102,981	83,395	19,586	39,963	47,424	-7,461	84,158	96,283	-12,125	227,102	443,380

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2021	10,963	11,576	-613	2,598	4,950	-2,352	11,564	8,599	2,965	25,125	42,769

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/12/2021	0	0	0	5,988	8,325	-2,337	14,357	12,020	2,337	20,345	161,198