

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Dec-21	21-Dec-21	Change	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21
S50Z21	Dec 2021	963.90	962.40	1.5 0.16 %	270,865	-9.60 %	299,625	-0.51 %	301,170	2.17 %	294,780	-1.14 %	298,188
S50F22	Jan 2022	963.80	962.50	1.3 0.14 %	434	-11.43 %	490	31.72 %	372	20.78 %	308	8.07 %	285
S50G22	Feb 2022	962.00	958.00	4 0.42 %	54	8.00 %	50	31.58 %	38	-59.57 %	94	16.05 %	81
S50H22	Mar 2022	958.80	955.70	3.1 0.32 %	113,985	11.66 %	102,084	0.11 %	101,973	8.35 %	94,118	4.49 %	90,078
S50M22	Jun 2022	955.90	953.10	2.8 0.29 %	28,133	-3.86 %	29,264	7.04 %	27,339	9.76 %	24,907	-0.06 %	24,921
S50U22	Sep 2022	954.10	951.50	2.6 0.27 %	11,841	-0.22 %	11,867	4.16 %	11,393	-1.62 %	11,581	0.91 %	11,476

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Dec-21	21-Dec-21	Change	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21
GUNKULH22	Mar 2022	28,120	5.20	5.15	0.05 0.97 %	125,609	18.44 %	106,049	38.62 %	76,503	-1.81 %	77,915	0.10 %	77,836
TRUEZ21	Dec 2021	19,015	4.60	4.58	0.02 0.44 %	40,332	-22.95 %	52,342	-31.88 %	76,843	-2.09 %	78,485	-0.09 %	78,558
GUNKULZ21	Dec 2021	17,117	5.20	5.13	0.07 1.36 %	152,257	-6.72 %	163,232	-13.30 %	188,263	-0.02 %	188,301	-0.83 %	189,883
TRUEH22	Mar 2022	13,024	4.61	4.58	0.03 0.66 %	108,624	12.44 %	96,607	35.12 %	71,496	-19.58 %	88,908	-1.11 %	89,908
PLANBH22X	Mar 2022	11,500	6.98	6.74	0.24 3.56 %	23,074	0.00 %	23,074	2.21 %	22,574	15.33 %	19,574	-7.12 %	21,074
JASH22	Mar 2022	10,197	3.43	3.46	-0.03 -0.87 %	84,403	13.50 %	74,366	3.50 %	71,854	40.98 %	50,967	91.04 %	26,679
AWCH22	Mar 2022	9,506	4.76	4.51	0.25 5.54 %	13,040	52.73 %	8,538	6.22 %	8,038	6.93 %	7,517	48.67 %	5,056
TTBH22	Mar 2022	7,250	1.32	1.32	0.00 0.00 %	71,474	1.56 %	70,375	3.49 %	68,004	-4.65 %	71,323	3.86 %	68,674
WHAH22	Mar 2022	3,557	3.43	3.44	-0.01 -0.29 %	68,153	3.11 %	66,099	-0.70 %	66,565	-0.94 %	67,196	2.28 %	65,695
PLANBM22X	Jun 2022	3,500	6.97	6.73	0.24 3.57 %	8,000	23.08 %	6,500	0.00 %	6,500	30.00 %	5,000	0.00 %	5,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	(+/-)	16-Dec-21	22-Dec-21	21-Dec-21	Change
GUNKULZ21	Dec 2021	17,117	152,257	-6.72 %	163,232	-13.30 %	188,263	-0.02 %	188,301	-0.83 %	189,883	5.20	5.13	0.07 1.36 %
BLANDZ21	Dec 2021	1,001	132,898	-0.75 %	133,898	-0.37 %	134,398	-2.20 %	137,418	-0.01 %	137,428	1.07	1.08	-0.01 -0.9 %
BLANDH22	Mar 2022	2,040	129,308	0.03 %	129,275	0.81 %	128,234	0.06 %	128,156	0.40 %	127,651	1.09	1.10	-0.01 -0.9 %
GUNKULH22	Mar 2022	28,120	125,609	18.44 %	106,049	38.62 %	76,503	-1.81 %	77,915	0.10 %	77,836	5.20	5.15	0.05 0.97 %
SIRIH22	Mar 2022	417	108,649	0.30 %	108,327	-0.51 %	108,887	1.97 %	106,782	-0.93 %	107,780	1.24	1.23	0.01 0.81 %
TRUEH22	Mar 2022	13,024	108,624	12.44 %	96,607	35.12 %	71,496	-19.58 %	88,908	-1.11 %	89,908	4.61	4.58	0.03 0.66 %
JASH22	Mar 2022	10,197	84,403	13.50 %	74,366	3.50 %	71,854	40.98 %	50,967	91.04 %	26,679	3.43	3.46	-0.03 -0.9 %
SUPERH22	Mar 2022	0	81,667	0.00 %	81,667	0.00 %	81,667	3.43 %	78,957	3.95 %	75,957	0.94	0.94	0 0 %
TTBH22	Mar 2022	7,250	71,474	1.56 %	70,375	3.49 %	68,004	-4.65 %	71,323	3.86 %	68,674	1.32	1.32	0 0 %
SIRIZ21	Dec 2021	112	68,239	-0.16 %	68,351	-0.35 %	68,591	-5.51 %	72,591	-1.63 %	73,793	1.23	1.23	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	7.10	0.35	5.19
DELTA	414.00	14.00	3.50
ERW	2.98	0.10	3.47
VGI	6.65	0.20	3.10
AWC	4.72	0.14	3.06
EPG	11.20	0.30	2.75
HMPRO	14.60	0.30	2.10
STA	30.25	0.50	1.68
GFPT	12.20	0.20	1.67
GPSC	83.00	1.25	1.53

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	16.60	-0.50	-2.92
RATCH	44.25	-1.00	-2.21
STEC	14.20	-0.30	-2.07
RS	19.80	-0.40	-1.98
OSP	33.00	-0.50	-1.49
CBG	119.00	-1.50	-1.24
JAS	3.40	-0.04	-1.16
EA	92.00	-1.00	-1.08
S	2.00	-0.02	-0.99
GLOBAL	20.20	-0.20	-0.98

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
22/12/2021	57,771	54,781	2,990	24,111	24,717	-606	52,123	54,507	-2,384	134,005	425,312

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2021	10,930	12,656	-1,726	2,400	5,171	-2,771	13,125	8,628	4,497	26,455	43,244

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/12/2021	0	0	0	15,489	13,051	2,438	10,747	13,185	-2,438	26,236	160,710