

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Dec-21	22-Dec-21	Change	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21
S50Z21	Dec 2021	974.30	963.90	10.4 1.08 %	249,083	-8.04 %	270,865	-9.60 %	299,625	-0.51 %	301,170	2.17 %	294,780
S50F22	Jan 2022	973.00	963.80	9.2 0.95 %	333	-23.27 %	434	-11.43 %	490	31.72 %	372	20.78 %	308
S50G22	Feb 2022	972.10	962.00	10.1 1.05 %	136	151.85 %	54	8.00 %	50	31.58 %	38	-59.57 %	94
S50H22	Mar 2022	970.10	958.80	11.3 1.18 %	142,137	24.70 %	113,985	11.66 %	102,084	0.11 %	101,973	8.35 %	94,118
S50M22	Jun 2022	967.00	955.90	11.1 1.16 %	26,548	-5.63 %	28,133	-3.86 %	29,264	7.04 %	27,339	9.76 %	24,907
S50U22	Sep 2022	964.20	954.10	10.1 1.06 %	12,023	1.54 %	11,841	-0.22 %	11,867	4.16 %	11,393	-1.62 %	11,581

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Dec-21	22-Dec-21	Change	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21
BLANDZ21	Dec 2021	66,652	1.07	1.07	0.00 0.00 %	66,399	-50.04 %	132,898	-0.75 %	133,898	-0.37 %	134,398	-2.20 %	137,418
BLANDU22	Sep 2022	60,000	1.05	1.05	0.00 0.00 %	61,003	982.05 %	1,003	0.00 %	1,003	0.00 %	1,003	0.00 %	1,003
JASH22	Mar 2022	54,605	3.55	3.43	0.12 3.50 %	119,911	42.07 %	84,403	13.50 %	74,366	3.50 %	71,854	40.98 %	50,967
TRUEH22	Mar 2022	45,742	4.78	4.61	0.17 3.69 %	108,519	-0.10 %	108,624	12.44 %	96,607	35.12 %	71,496	-19.58 %	88,908
TTBH22	Mar 2022	21,275	1.36	1.32	0.04 3.03 %	78,729	10.15 %	71,474	1.56 %	70,375	3.49 %	68,004	-4.65 %	71,323
PLANBH22X	Mar 2022	15,003	7.63	6.98	0.65 9.31 %	18,573	-19.51 %	23,074	0.00 %	23,074	2.21 %	22,574	15.33 %	19,574
JASM22	Jun 2022	8,000	3.42	3.29	0.13 3.95 %	12,041	197.97 %	4,041	0.00 %	4,041	0.00 %	4,041	-33.08 %	6,039
BANPUH22X	Mar 2022	7,785	10.59	10.73	-0.14 -1.30 %	57,524	6.83 %	53,846	2.09 %	52,742	2.10 %	51,658	1.74 %	50,774
BANPUZ21X	Dec 2021	7,698	10.73	10.87	-0.14 -1.29 %	20,295	-14.89 %	23,846	-4.33 %	24,924	-4.09 %	25,988	-0.91 %	26,227
BEMH22	Mar 2022	7,597	8.45	8.40	0.05 0.60 %	22,251	19.00 %	18,699	-2.59 %	19,197	0.10 %	19,178	2.72 %	18,671

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	(+/-)	17-Dec-21	23-Dec-21	22-Dec-21	Change
GUNKULZ21	Dec 2021	835	151,573	-0.45 %	152,257	-6.72 %	163,232	-13.30 %	188,263	-0.02 %	188,301	5.32	5.20	0.1 2.31 %
BLANDH22	Mar 2022	5,048	129,345	0.03 %	129,308	0.03 %	129,275	0.81 %	128,234	0.06 %	128,156	1.08	1.09	-0.01 -0.9 %
GUNKULH22	Mar 2022	3,762	127,755	1.71 %	125,609	18.44 %	106,049	38.62 %	76,503	-1.81 %	77,915	5.30	5.20	0.1 1.92 %
JASH22	Mar 2022	54,605	119,911	42.07 %	84,403	13.50 %	74,366	3.50 %	71,854	40.98 %	50,967	3.55	3.43	0.1 3.5 %
SIRIH22	Mar 2022	380	109,023	0.34 %	108,649	0.30 %	108,327	-0.51 %	108,887	1.97 %	106,782	1.25	1.24	0.01 0.81 %
TRUEH22	Mar 2022	45,742	108,519	-0.10 %	108,624	12.44 %	96,607	35.12 %	71,496	-19.58 %	88,908	4.78	4.61	0.2 3.69 %
SUPERH22	Mar 2022	1,013	82,667	1.22 %	81,667	0.00 %	81,667	0.00 %	81,667	3.43 %	78,957	0.96	0.94	0.02 2.13 %
TTBH22	Mar 2022	21,275	78,729	10.15 %	71,474	1.56 %	70,375	3.49 %	68,004	-4.65 %	71,323	1.36	1.32	0.04 3.03 %
WHAH22	Mar 2022	4,045	70,658	3.68 %	68,153	3.11 %	66,099	-0.70 %	66,565	-0.94 %	67,196	3.50	3.43	0.07 2.04 %
SIRIZ21	Dec 2021	2,243	67,024	-1.78 %	68,239	-0.16 %	68,351	-0.35 %	68,591	-5.51 %	72,591	1.23	1.23	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.80	0.40	7.41
PLANB	7.55	0.45	6.34
ADVANC	226.00	10.00	4.63
TRUE	4.76	0.18	3.93
TTB	1.36	0.05	3.82
BLA	36.25	1.25	3.57
JAS	3.52	0.12	3.53
DTAC	45.50	1.25	2.82
STEC	14.60	0.40	2.82
SPALI	22.30	0.60	2.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	18.60	-1.20	-6.06
BANPU	10.60	-0.20	-1.85
CHG	3.58	-0.06	-1.65
ERW	2.94	-0.04	-1.34
BCH	19.90	-0.20	-1.00
GLOBAL	20.00	-0.20	-0.99
TQM	101.50	-1.00	-0.98
MTC	56.50	-0.50	-0.88
SAWAD	59.50	-0.50	-0.83
VGI	6.60	-0.05	-0.75

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
23/12/2021	156,706	138,688	18,018	37,440	42,003	-4,563	97,724	111,179	-13,455	291,870	430,260

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2021	19,141	10,896	8,245	4,975	2,567	2,408	10,533	21,186	-10,653	34,649	41,133

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2021	0	0	0	1,461	6,248	-4,787	18,996	14,209	4,787	20,457	156,256