

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Dec-21	23-Dec-21	Change	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21
S50Z21	Dec 2021	976.00	974.30	1.7 0.17 %	219,360	-11.93 %	249,083	-8.04 %	270,865	-9.60 %	299,625	-0.51 %	301,170
S50F22	Jan 2022	973.10	973.00	0.1 0.01 %	422	26.73 %	333	-23.27 %	434	-11.43 %	490	31.72 %	372
S50G22	Feb 2022	972.40	972.10	0.3 0.03 %	146	7.35 %	136	151.85 %	54	8.00 %	50	31.58 %	38
S50H22	Mar 2022	970.40	970.10	0.3 0.03 %	186,168	30.98 %	142,137	24.70 %	113,985	11.66 %	102,084	0.11 %	101,973
S50M22	Jun 2022	967.50	967.00	0.5 0.05 %	26,913	1.37 %	26,548	-5.63 %	28,133	-3.86 %	29,264	7.04 %	27,339
S50U22	Sep 2022	965.20	964.20	1 0.1 %	11,811	-1.76 %	12,023	1.54 %	11,841	-0.22 %	11,867	4.16 %	11,393

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Dec-21	23-Dec-21	Change	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21
KTCH22	Mar 2022	45,901	57.60	57.70	-0.10 -0.17 %	46,992	235.85 %	13,992	-0.67 %	14,087	1.45 %	13,886	-0.67 %	13,979
KTCZ21	Dec 2021	42,302	57.35	57.40	-0.05 -0.09 %	951	-97.21 %	34,051	-0.01 %	34,054	-0.29 %	34,154	-0.01 %	34,156
GUNKULZ21	Dec 2021	38,007	5.25	5.32	-0.07 -1.32 %	122,574	-19.13 %	151,573	-0.45 %	152,257	-6.72 %	163,232	-13.30 %	188,263
GUNKULH22	Mar 2022	34,515	5.26	5.30	-0.04 -0.75 %	160,268	25.45 %	127,755	1.71 %	125,609	18.44 %	106,049	38.62 %	76,503
CPFM22	Jun 2022	30,376	24.18	23.60	0.58 2.46 %	38,194	388.54 %	7,818	8.31 %	7,218	1.98 %	7,078	13.28 %	6,248
TRUEH22	Mar 2022	28,509	4.70	4.78	-0.08 -1.67 %	124,891	15.09 %	108,519	-0.10 %	108,624	12.44 %	96,607	35.12 %	71,496
JASH22	Mar 2022	25,387	3.46	3.55	-0.09 -2.54 %	124,162	3.55 %	119,911	42.07 %	84,403	13.50 %	74,366	3.50 %	71,854
TTBH22	Mar 2022	19,513	1.37	1.36	0.01 0.74 %	71,272	-9.47 %	78,729	10.15 %	71,474	1.56 %	70,375	3.49 %	68,004
TRUEZ21	Dec 2021	17,124	4.69	4.76	-0.07 -1.47 %	30,829	-20.46 %	38,757	-3.91 %	40,332	-22.95 %	52,342	-31.88 %	76,843
STPIZ21	Dec 2021	17,000	5.75	5.89	-0.14 -2.38 %	4,087	-69.92 %	13,587	-0.01 %	13,588	-9.94 %	15,087	-22.97 %	19,585

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	(+/-)	20-Dec-21	24-Dec-21	23-Dec-21	Change
GUNKULH22	Mar 2022	34,515	160,268	25.45 %	127,755	1.71 %	125,609	18.44 %	106,049	38.62 %	76,503	5.26	5.30	-0.04 -0.8 %
BLANDH22	Mar 2022	1,140	130,445	0.85 %	129,345	0.03 %	129,308	0.03 %	129,275	0.81 %	128,234	1.10	1.08	0.02 1.85 %
TRUEH22	Mar 2022	28,509	124,891	15.09 %	108,519	-0.10 %	108,624	12.44 %	96,607	35.12 %	71,496	4.70	4.78	-0.08 -1.7 %
JASH22	Mar 2022	25,387	124,162	3.55 %	119,911	42.07 %	84,403	13.50 %	74,366	3.50 %	71,854	3.46	3.55	-0.09 -2.5 %
GUNKULZ21	Dec 2021	38,007	122,574	-19.13 %	151,573	-0.45 %	152,257	-6.72 %	163,232	-13.30 %	188,263	5.25	5.32	-0.07 -1.3 %
SIRIH22	Mar 2022	172	109,194	0.16 %	109,023	0.34 %	108,649	0.30 %	108,327	-0.51 %	108,887	1.24	1.25	-0.01 -0.8 %
SUPERH22	Mar 2022	4,000	84,667	2.42 %	82,667	1.22 %	81,667	0.00 %	81,667	0.00 %	81,667	0.95	0.96	-0.01 -1.0 %
WHAH22	Mar 2022	5,011	74,668	5.68 %	70,658	3.68 %	68,153	3.11 %	66,099	-0.70 %	66,565	3.46	3.50	-0.04 -1.1 %
TTBH22	Mar 2022	19,513	71,272	-9.47 %	78,729	10.15 %	71,474	1.56 %	70,375	3.49 %	68,004	1.37	1.36	0.01 0.74 %
SIRIZ21	Dec 2021	11	67,013	-0.02 %	67,024	-1.78 %	68,239	-0.16 %	68,351	-0.35 %	68,591	1.22	1.23	-0.01 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	13.70	0.60	4.58
TPIPL	1.75	0.07	4.17
GPSC	86.25	3.25	3.92
VGI	6.80	0.20	3.03
RS	19.10	0.50	2.69
SPRC	9.50	0.20	2.15
OR	26.00	0.50	1.96
THCOM	11.40	0.20	1.79
PSL	16.70	0.20	1.21
ESSO	7.30	0.05	0.69

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	33.75	-1.00	-2.88
TKN	7.40	-0.20	-2.63
JAS	3.44	-0.08	-2.27
TRUE	4.66	-0.10	-2.10
ITD	2.24	-0.04	-1.75
WHA	3.42	-0.06	-1.72
DTAC	44.75	-0.75	-1.65
BJC	30.00	-0.50	-1.64
KKP	60.25	-1.00	-1.63
BCPG	12.10	-0.20	-1.63

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
24/12/2021	140,754	143,679	-2,925	19,998	19,391	607	49,902	47,584	2,318	210,654	444,820

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2021	10,767	9,146	1,621	2,446	2,584	-138	10,553	12,036	-1,483	23,766	39,751

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2021	0	0	0	1,135	5,195	-4,060	10,017	5,957	4,060	11,152	152,831