

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Dec-21	24-Dec-21	Change	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21
S50Z21	Dec 2021	974.60	976.00	-1.4 -0.14 %	172,671	-21.28 %	219,360	-11.93 %	249,083	-8.04 %	270,865	-9.60 %	299,625
S50F22	Jan 2022	972.20	973.10	-0.9 -0.09 %	297	-29.62 %	422	26.73 %	333	-23.27 %	434	-11.43 %	490
S50G22	Feb 2022	971.00	972.40	-1.4 -0.14 %	102	-30.14 %	146	7.35 %	136	151.85 %	54	8.00 %	50
S50H22	Mar 2022	968.30	970.40	-2.1 -0.22 %	238,219	27.96 %	186,168	30.98 %	142,137	24.70 %	113,985	11.66 %	102,084
S50M22	Jun 2022	965.40	967.50	-2.1 -0.22 %	27,205	1.08 %	26,913	1.37 %	26,548	-5.63 %	28,133	-3.86 %	29,264
S50U22	Sep 2022	962.80	965.20	-2.4 -0.25 %	11,767	-0.37 %	11,811	-1.76 %	12,023	1.54 %	11,841	-0.22 %	11,867

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Dec-21	24-Dec-21	Change	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21
GUNKULZ21	Dec 2021	178,581	5.54	5.25	0.29 5.52 %	29,295	-76.10 %	122,574	-19.13 %	151,573	-0.45 %	152,257	-6.72 %	163,232
GUNKULH22	Mar 2022	119,629	5.62	5.26	0.36 6.84 %	245,981	53.48 %	160,268	25.45 %	127,755	1.71 %	125,609	18.44 %	106,049
BLANDZ21	Dec 2021	52,537	1.06	1.06	0.00 0.00 %	12,864	-80.33 %	65,400	-1.50 %	66,399	-50.04 %	132,898	-0.75 %	133,898
BLANDM22	Jun 2022	49,001	1.05	1.10	-0.05 -4.55 %	57,400	583.41 %	8,399	19.34 %	7,038	363.64 %	1,518	0.00 %	1,518
SUPERZ21	Dec 2021	29,009	0.94	0.95	-0.01 -1.05 %	29,614	-47.70 %	56,623	-5.03 %	59,622	-7.88 %	64,722	0.00 %	64,722
SUPERH22	Mar 2022	25,220	0.94	0.95	-0.01 -1.05 %	99,067	17.01 %	84,667	2.42 %	82,667	1.22 %	81,667	0.00 %	81,667
JASH22	Mar 2022	17,207	3.53	3.46	0.07 2.02 %	126,213	1.65 %	124,162	3.55 %	119,911	42.07 %	84,403	13.50 %	74,366
SIRIZ21	Dec 2021	8,476	1.22	1.22	0.00 0.00 %	61,538	-8.17 %	67,013	-0.02 %	67,024	-1.78 %	68,239	-0.16 %	68,351
TRUEH22	Mar 2022	6,894	4.67	4.70	-0.03 -0.64 %	129,214	3.46 %	124,891	15.09 %	108,519	-0.10 %	108,624	12.44 %	96,607
ORH22	Mar 2022	6,862	27.20	26.60	0.60 2.26 %	11,464	114.64 %	5,341	-1.66 %	5,431	-0.02 %	5,432	3.82 %	5,232

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	(+/-)	21-Dec-21	27-Dec-21	24-Dec-21	Change
GUNKULH22	Mar 2022	119,629	245,981	53.48 %	160,268	25.45 %	127,755	1.71 %	125,609	18.44 %	106,049	5.62	5.26	0.4 6.84 %
BLANDH22	Mar 2022	2,564	133,009	1.97 %	130,445	0.85 %	129,345	0.03 %	129,308	0.03 %	129,275	1.08	1.10	-0.02 -1.8 %
TRUEH22	Mar 2022	6,894	129,214	3.46 %	124,891	15.09 %	108,519	-0.10 %	108,624	12.44 %	96,607	4.67	4.70	-0.03 -0.6 %
JASH22	Mar 2022	17,207	126,213	1.65 %	124,162	3.55 %	119,911	42.07 %	84,403	13.50 %	74,366	3.53	3.46	0.07 2.02 %
SIRIH22	Mar 2022	4,614	113,806	4.22 %	109,194	0.16 %	109,023	0.34 %	108,649	0.30 %	108,327	1.24	1.24	0 0 %
SUPERH22	Mar 2022	25,220	99,067	17.01 %	84,667	2.42 %	82,667	1.22 %	81,667	0.00 %	81,667	0.94	0.95	-0.01 -1.1 %
WHAH22	Mar 2022	3,002	74,669	0.00 %	74,668	5.68 %	70,658	3.68 %	68,153	3.11 %	66,099	3.44	3.46	-0.02 -0.6 %
TTBH22	Mar 2022	3,593	72,330	1.48 %	71,272	-9.47 %	78,729	10.15 %	71,474	1.56 %	70,375	1.37	1.37	0 0 %
BANPUH22X	Mar 2022	2,214	61,802	3.63 %	59,640	3.68 %	57,524	6.83 %	53,846	2.09 %	52,742	10.46	10.60	-0.1 -1.3 %
SIRIZ21	Dec 2021	8,476	61,538	-8.17 %	67,013	-0.02 %	67,024	-1.78 %	68,239	-0.16 %	68,351	1.22	1.22	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	20.90	1.80	9.42
GUNKUL	5.60	0.35	6.67
STPI	6.00	0.25	4.35
OR	27.00	1.00	3.85
ORI	11.50	0.30	2.68
AP	9.70	0.25	2.65
SPALI	22.70	0.50	2.25
JAS	3.50	0.06	1.74
MBK	13.40	0.20	1.52
TKN	7.50	0.10	1.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CRC	32.50	-1.25	-3.70
TQM	100.50	-2.00	-1.95
BJC	29.50	-0.50	-1.67
CBG	118.00	-2.00	-1.67
TTA	9.55	-0.15	-1.55
TOP	48.25	-0.75	-1.53
JMT	67.00	-1.00	-1.47
TPIPP	4.12	-0.06	-1.44
TTCL	4.38	-0.06	-1.35
PTTGC	57.75	-0.75	-1.28

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
27/12/2021	185,926	194,989	-9,063	21,770	19,884	1,886	50,227	43,050	7,177	257,923	450,261

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2021	2,270	2,485	-215	894	900	-6	3,355	3,134	221	6,519	38,494

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/12/2021	0	0	0	5,147	4,669	478	6,311	6,789	-478	11,458	150,992