

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Dec-21	27-Dec-21	Change	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21
S50Z21	Dec 2021	982.60	974.60	8 0.82 %	83,519	-51.63 %	172,671	-21.28 %	219,360	-11.93 %	249,083	-8.04 %	270,865
S50F22	Jan 2022	979.50	972.20	7.3 0.75 %	420	41.41 %	297	-29.62 %	422	26.73 %	333	-23.27 %	434
S50G22	Feb 2022	977.60	971.00	6.6 0.68 %	124	21.57 %	102	-30.14 %	146	7.35 %	136	151.85 %	54
S50H22	Mar 2022	975.40	968.30	7.1 0.73 %	298,742	25.41 %	238,219	27.96 %	186,168	30.98 %	142,137	24.70 %	113,985
S50M22	Jun 2022	972.30	965.40	6.9 0.71 %	26,346	-3.16 %	27,205	1.08 %	26,913	1.37 %	26,548	-5.63 %	28,133
S50U22	Sep 2022	969.80	962.80	7 0.73 %	11,726	-0.35 %	11,767	-0.37 %	11,811	-1.76 %	12,023	1.54 %	11,841

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Dec-21	27-Dec-21	Change	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21
TRUEZ21	Dec 2021	28,012	4.70	4.66	0.04 0.86 %	1,741	-94.14 %	29,731	-3.56 %	30,829	-20.46 %	38,757	-3.91 %	40,332
SIRIZ21	Dec 2021	26,431	1.23	1.22	0.01 0.82 %	35,107	-42.95 %	61,538	-8.17 %	67,013	-0.02 %	67,024	-1.78 %	68,239
SIRIH22	Mar 2022	26,212	1.24	1.24	0.00 0.00 %	134,016	17.76 %	113,806	4.22 %	109,194	0.16 %	109,023	0.34 %	108,649
TRUEU22	Sep 2022	26,000	4.67	4.63	0.04 0.86 %	34,008	277.53 %	9,008	0.00 %	9,008	0.00 %	9,008	-41.99 %	15,529
SUPERZ21	Dec 2021	24,087	0.94	0.94	0.00 0.00 %	6,687	-77.42 %	29,614	-47.70 %	56,623	-5.03 %	59,622	-7.88 %	64,722
GUNKULZ21	Dec 2021	17,688	5.56	5.54	0.02 0.36 %	11,792	-59.75 %	29,295	-76.10 %	122,574	-19.13 %	151,573	-0.45 %	152,257
JASH22	Mar 2022	15,899	3.52	3.53	-0.01 -0.28 %	132,888	5.29 %	126,213	1.65 %	124,162	3.55 %	119,911	42.07 %	84,403
GUNKULH22	Mar 2022	15,804	5.62	5.62	0.00 0.00 %	250,397	1.80 %	245,981	53.48 %	160,268	25.45 %	127,755	1.71 %	125,609
TTBH22	Mar 2022	15,545	1.44	1.37	0.07 5.11 %	66,170	-8.52 %	72,330	1.48 %	71,272	-9.47 %	78,729	10.15 %	71,474
GUNKULU22	Sep 2022	14,500	5.45	5.42	0.03 0.55 %	18,502	117.62 %	8,502	-5.55 %	9,002	0.00 %	9,002	5.88 %	8,502

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	(+/-)	22-Dec-21	28-Dec-21	27-Dec-21	Change
GUNKULH22	Mar 2022	15,804	250,397	1.80 %	245,981	53.48 %	160,268	25.45 %	127,755	1.71 %	125,609	5.62	5.62	0 0 %
SIRIH22	Mar 2022	26,212	134,016	17.76 %	113,806	4.22 %	109,194	0.16 %	109,023	0.34 %	108,649	1.24	1.24	0 0 %
BLANDH22	Mar 2022	2,897	133,906	0.67 %	133,009	1.97 %	130,445	0.85 %	129,345	0.03 %	129,308	1.09	1.08	0.01 0.93 %
JASH22	Mar 2022	15,899	132,888	5.29 %	126,213	1.65 %	124,162	3.55 %	119,911	42.07 %	84,403	3.52	3.53	-0.01 -0.3 %
TRUEH22	Mar 2022	7,851	127,486	-1.34 %	129,214	3.46 %	124,891	15.09 %	108,519	-0.10 %	108,624	4.72	4.67	0.05 1.07 %
SUPERH22	Mar 2022	13,400	110,467	11.51 %	99,067	17.01 %	84,667	2.42 %	82,667	1.22 %	81,667	0.94	0.94	0 0 %
WHAH22	Mar 2022	6,525	73,187	-1.98 %	74,669	0.00 %	74,668	5.68 %	70,658	3.68 %	68,153	3.45	3.44	0.01 0.29 %
BANPUH22X	Mar 2022	4,574	66,346	7.35 %	61,802	3.63 %	59,640	3.68 %	57,524	6.83 %	53,846	10.51	10.46	0.05 0.48 %
TTBH22	Mar 2022	15,545	66,170	-8.52 %	72,330	1.48 %	71,272	-9.47 %	78,729	10.15 %	71,474	1.44	1.37	0.07 5.11 %
BECH22	Mar 2022	4,018	61,655	5.13 %	58,647	2.72 %	57,094	-0.75 %	57,523	0.88 %	57,023	14.17	13.78	0.4 2.83 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.45	0.45	7.50
TTB	1.43	0.06	4.38
SPRC	9.80	0.35	3.70
KTB	13.30	0.40	3.10
BJC	30.25	0.75	2.54
AMATA	20.30	0.50	2.53
KBANK	141.00	3.00	2.17
STEC	14.70	0.30	2.08
TOP	49.25	1.00	2.07
TCAP	37.75	0.75	2.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	97.50	-3.00	-2.99
BCPG	11.80	-0.30	-2.48
BLA	35.75	-0.75	-2.05
BA	9.55	-0.20	-2.05
VNG	7.70	-0.15	-1.91
ORI	11.30	-0.20	-1.74
AP	9.55	-0.15	-1.55
VGI	6.65	-0.10	-1.48
EA	93.00	-1.00	-1.06
SUPER	0.93	-0.01	-1.06

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
28/12/2021	228,222	210,439	17,783	32,816	35,776	-2,960	75,017	89,840	-14,823	336,055	420,877

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2021	11,948	9,318	2,630	2,929	2,179	750	9,081	12,461	-3,380	23,958	38,368

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/12/2021	0	0	0	3,202	13,421	-10,219	20,879	10,660	10,219	24,081	137,751