

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Dec-21	28-Dec-21	Change	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21
S50F22	Jan 2022	986.20	979.50	6.7 0.68 %	477	13.57 %	420	41.41 %	297	-29.62 %	422	26.73 %	333
S50G22	Feb 2022	982.80	977.60	5.2 0.53 %	141	13.71 %	124	21.57 %	102	-30.14 %	146	7.35 %	136
S50H22	Mar 2022	983.00	975.40	7.6 0.78 %	310,543	3.95 %	298,742	25.41 %	238,219	27.96 %	186,168	30.98 %	142,137
S50M22	Jun 2022	979.70	972.30	7.4 0.76 %	26,337	-0.03 %	26,346	-3.16 %	27,205	1.08 %	26,913	1.37 %	26,548
S50U22	Sep 2022	976.60	969.80	6.8 0.7 %	11,431	-2.52 %	11,726	-0.35 %	11,767	-0.37 %	11,811	-1.76 %	12,023
S50Z22	Dec 2022	976.30	967.60	8.7 0.9 %	203	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Dec-21	28-Dec-21	Change	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21
SIRIH22	Mar 2022	32,341	1.25	1.24	0.01 0.81 %	152,226	13.59 %	134,016	17.76 %	113,806	4.22 %	109,194	0.16 %	109,023
TTBH22	Mar 2022	31,521	1.48	1.44	0.04 2.78 %	66,275	0.16 %	66,170	-8.52 %	72,330	1.48 %	71,272	-9.47 %	78,729
GUNKULH22	Mar 2022	12,508	5.66	5.62	0.04 0.71 %	259,223	3.52 %	250,397	1.80 %	245,981	53.48 %	160,268	25.45 %	127,755
TRUEH22	Mar 2022	11,991	4.73	4.72	0.01 0.21 %	132,771	4.15 %	127,486	-1.34 %	129,214	3.46 %	124,891	15.09 %	108,519
SIRIM22	Jun 2022	11,000	1.24	1.21	0.03 2.48 %	15,317	254.81 %	4,317	30.15 %	3,317	0.00 %	3,317	0.03 %	3,316
SZ22	Dec 2022	9,000	2.00	2.01	-0.01 -0.50 %	9,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BAMH22	Mar 2022	7,888	21.70	21.22	0.48 2.26 %	17,972	30.30 %	13,793	13.65 %	12,136	5.29 %	11,526	5.65 %	10,910
WHAH22	Mar 2022	7,133	3.51	3.45	0.06 1.74 %	71,788	-1.91 %	73,187	-1.98 %	74,669	0.00 %	74,668	5.68 %	70,658
SUPERH22	Mar 2022	7,070	0.96	0.94	0.02 2.13 %	113,537	2.78 %	110,467	11.51 %	99,067	17.01 %	84,667	2.42 %	82,667
LPNH22	Mar 2022	6,503	4.88	4.89	-0.01 -0.20 %	10,517	0.02 %	10,515	10.64 %	9,504	0.06 %	9,498	0.00 %	9,498

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	(+/-)	23-Dec-21	29-Dec-21	28-Dec-21	Change
GUNKULH22	Mar 2022	12,508	259,223	3.52 %	250,397	1.80 %	245,981	53.48 %	160,268	25.45 %	127,755	5.66	5.62	0.04 0.71 %
SIRIH22	Mar 2022	32,341	152,226	13.59 %	134,016	17.76 %	113,806	4.22 %	109,194	0.16 %	109,023	1.25	1.24	0.01 0.81 %
JASH22	Mar 2022	4,004	136,871	3.00 %	132,888	5.29 %	126,213	1.65 %	124,162	3.55 %	119,911	3.47	3.52	-0.05 -1.4 %
BLANDH22	Mar 2022	4,185	135,090	0.88 %	133,906	0.67 %	133,009	1.97 %	130,445	0.85 %	129,345	1.11	1.09	0.02 1.83 %
TRUEH22	Mar 2022	11,991	132,771	4.15 %	127,486	-1.34 %	129,214	3.46 %	124,891	15.09 %	108,519	4.73	4.72	0.01 0.21 %
SUPERH22	Mar 2022	7,070	113,537	2.78 %	110,467	11.51 %	99,067	17.01 %	84,667	2.42 %	82,667	0.96	0.94	0.02 2.13 %
WHAH22	Mar 2022	7,133	71,788	-1.91 %	73,187	-1.98 %	74,669	0.00 %	74,668	5.68 %	70,658	3.51	3.45	0.06 1.74 %
BANPUH22X	Mar 2022	3,557	69,301	4.45 %	66,346	7.35 %	61,802	3.63 %	59,640	3.68 %	57,524	10.55	10.51	0.04 0.38 %
TTBH22	Mar 2022	31,521	66,275	0.16 %	66,170	-8.52 %	72,330	1.48 %	71,272	-9.47 %	78,729	1.48	1.44	0.04 2.78 %
BECH22	Mar 2022	530	62,159	0.82 %	61,655	5.13 %	58,647	2.72 %	57,094	-0.75 %	57,523	14.28	14.17	0.1 0.78 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.80	0.60	4.92
CPF	25.00	1.10	4.60
TTB	1.48	0.05	3.50
EA	96.25	3.25	3.49
PLANB	7.75	0.25	3.33
KTC	60.00	1.75	3.00
OSP	34.50	1.00	2.99
RS	21.30	0.60	2.90
BEC	14.20	0.40	2.90
BAM	21.70	0.60	2.84

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	6.10	-0.15	-2.40
BLA	35.00	-0.75	-2.10
ITD	2.24	-0.04	-1.75
MBK	13.20	-0.20	-1.49
JAS	3.46	-0.04	-1.14
BANPU	10.60	-0.10	-0.93
STGT	30.00	-0.25	-0.83
PRM	6.00	-0.05	-0.83
CRC	32.00	-0.25	-0.78
STPI	6.40	-0.05	-0.78

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
29/12/2021	89,754	73,987	15,767	27,201	30,765	-3,564	67,979	80,182	-12,203	184,934	378,657

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2021	14,847	21,274	-6,427	5,305	6,074	-769	20,675	13,479	7,196	40,827	36,378

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/12/2021	0	0	0	1,608	1,667	-59	11,528	11,469	59	13,136	136,847