

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Dec-21	29-Dec-21	Change	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21
S50F22	Jan 2022	987.90	986.20	1.7 0.17 %	538	12.79 %	477	13.57 %	420	41.41 %	297	-29.62 %	422
S50G22	Feb 2022	984.50	982.80	1.7 0.17 %	141	0.00 %	141	13.71 %	124	21.57 %	102	-30.14 %	146
S50H22	Mar 2022	986.80	983.00	3.8 0.39 %	324,663	4.55 %	310,543	3.95 %	298,742	25.41 %	238,219	27.96 %	186,168
S50M22	Jun 2022	983.60	979.70	3.9 0.4 %	27,366	3.91 %	26,337	-0.03 %	26,346	-3.16 %	27,205	1.08 %	26,913
S50U22	Sep 2022	981.10	976.60	4.5 0.46 %	11,675	2.13 %	11,431	-2.52 %	11,726	-0.35 %	11,767	-0.37 %	11,811
S50Z22	Dec 2022	981.60	976.30	5.3 0.54 %	794	291.13 %	203	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								
			30-Dec-21	29-Dec-21	Change	30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21
TTBH22	Mar 2022	15,609	1.49	1.48	0.01 0.68 %	58,693	-11.44 %	66,275	0.16 %	66,170	-8.52 %	72,330	1.48 %	71,272
GULFH22	Mar 2022	6,975	46.10	43.99	2.11 4.80 %	9,334	-14.75 %	10,949	-12.49 %	12,511	-0.37 %	12,557	-0.51 %	12,622
WHAH22	Mar 2022	6,597	3.54	3.51	0.03 0.85 %	70,845	-1.31 %	71,788	-1.91 %	73,187	-1.98 %	74,669	0.00 %	74,668
TRUEH22	Mar 2022	6,361	4.78	4.73	0.05 1.06 %	131,909	-0.65 %	132,771	4.15 %	127,486	-1.34 %	129,214	3.46 %	124,891
JASH22	Mar 2022	6,228	3.50	3.47	0.03 0.86 %	141,023	3.03 %	136,871	3.00 %	132,888	5.29 %	126,213	1.65 %	124,162
SUPERH22	Mar 2022	6,000	0.95	0.96	-0.01 -1.04 %	109,537	-3.52 %	113,537	2.78 %	110,467	11.51 %	99,067	17.01 %	84,667
CHGH22	Mar 2022	5,521	3.66	3.63	0.03 0.83 %	12,292	14.07 %	10,776	-4.43 %	11,276	-8.15 %	12,276	9.24 %	11,238
ORH22	Mar 2022	5,043	27.50	27.50	0.00 0.00 %	7,396	-40.25 %	12,379	5.20 %	11,767	2.64 %	11,464	114.64 %	5,341
AWCH22	Mar 2022	5,013	4.69	4.75	-0.06 -1.26 %	6,047	-45.24 %	11,042	-8.30 %	12,042	-11.08 %	13,543	7.97 %	12,543
BANPUH22X	Mar 2022	4,669	10.65	10.55	0.10 0.95 %	72,825	5.09 %	69,301	4.45 %	66,346	7.35 %	61,802	3.63 %	59,640

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Dec-21	(+/-)	29-Dec-21	(+/-)	28-Dec-21	(+/-)	27-Dec-21	(+/-)	24-Dec-21	30-Dec-21	29-Dec-21	Change
GUNKULH22	Mar 2022	3,226	261,227	0.77 %	259,223	3.52 %	250,397	1.80 %	245,981	53.48 %	160,268	5.65	5.66	-0.01 -0.2 %
SIRIH22	Mar 2022	241	152,438	0.14 %	152,226	13.59 %	134,016	17.76 %	113,806	4.22 %	109,194	1.26	1.25	0.01 0.8 %
JASH22	Mar 2022	6,228	141,023	3.03 %	136,871	3.00 %	132,888	5.29 %	126,213	1.65 %	124,162	3.50	3.47	0.03 0.86 %
BLANDH22	Mar 2022	39	135,129	0.03 %	135,090	0.88 %	133,906	0.67 %	133,009	1.97 %	130,445	1.11	1.11	0 0 %
TRUEH22	Mar 2022	6,361	131,909	-0.65 %	132,771	4.15 %	127,486	-1.34 %	129,214	3.46 %	124,891	4.78	4.73	0.05 1.06 %
SUPERH22	Mar 2022	6,000	109,537	-3.52 %	113,537	2.78 %	110,467	11.51 %	99,067	17.01 %	84,667	0.95	0.96	-0.01 -1.0 %
BANPUH22X	Mar 2022	4,669	72,825	5.09 %	69,301	4.45 %	66,346	7.35 %	61,802	3.63 %	59,640	10.65	10.55	0.1 0.95 %
WHAH22	Mar 2022	6,597	70,845	-1.31 %	71,788	-1.91 %	73,187	-1.98 %	74,669	0.00 %	74,668	3.54	3.51	0.03 0.85 %
BECH22	Mar 2022	592	62,730	0.92 %	62,159	0.82 %	61,655	5.13 %	58,647	2.72 %	57,094	14.16	14.28	-0.1 -0.8 %
BLANDU22	Sep 2022	1	61,504	0.00 %	61,503	0.82 %	61,003	0.00 %	61,003	0.00 %	61,003	1.09	1.10	-0.01 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	37.25	2.25	6.43
GULF	45.75	1.75	3.98
INTUCH	80.25	2.25	2.88
UNIQ	6.50	0.15	2.36
ERW	3.00	0.06	2.04
CPF	25.50	0.50	2.00
TKN	7.70	0.15	1.99
M	52.00	1.00	1.96
RS	21.70	0.40	1.88
ITD	2.28	0.04	1.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	50.50	-1.50	-2.88
CENTEL	31.25	-0.75	-2.34
AWC	4.64	-0.10	-2.11
ORI	11.30	-0.20	-1.74
AAV	2.54	-0.04	-1.55
SPRC	9.80	-0.15	-1.51
VGI	6.60	-0.10	-1.49
PLANB	7.65	-0.10	-1.29
KTC	59.25	-0.75	-1.25
COM7	81.75	-1.00	-1.21

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
30/12/2021	57,518	51,420	6,098	13,214	14,552	-1,338	42,741	47,501	-4,760	113,473	365,177

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2021	16,401	19,664	-3,263	4,046	4,617	-571	20,432	16,598	3,834	40,879	32,259

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2021	0	0	0	6,983	9,595	-2,612	14,939	12,327	2,612	21,922	115,457