

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Nov-21	01-Nov-21	Change	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21
S50X21	Nov 2021	973.70	972.00	1.7 0.17 %	171	-4.47 %	179	1.70 %	176	-11.56 %	199	9.94 %	181
S50Z21	Dec 2021	971.50	970.80	0.7 0.07 %	360,768	-2.37 %	369,525	1.77 %	363,095	1.10 %	359,159	-0.34 %	360,399
S50F22	Jan 2022	970.10	968.20	1.9 0.2 %	43	79.17 %	24	-25.00 %	32	433.33 %	6	0.00 %	0
S50H22	Mar 2022	967.40	966.70	0.7 0.07 %	40,938	0.88 %	40,582	-2.15 %	41,475	-0.61 %	41,728	-0.27 %	41,841
S50M22	Jun 2022	966.10	965.50	0.6 0.06 %	15,859	0.41 %	15,795	3.90 %	15,202	1.62 %	14,959	0.41 %	14,898
S50U22	Sep 2022	963.10	962.60	0.5 0.05 %	5,219	-0.36 %	5,238	2.93 %	5,089	4.13 %	4,887	3.74 %	4,711

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Nov-21	01-Nov-21	Change	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21
GUNKULZ21	Dec 2021	29,113	5.66	5.45	0.21 3.85 %	226,376	3.29 %	219,168	0.94 %	217,120	-3.34 %	224,632	-0.22 %	225,135
TRUEZ21	Dec 2021	13,688	4.11	4.13	-0.02 -0.48 %	148,354	-1.35 %	150,388	5.32 %	142,791	2.86 %	138,817	1.12 %	137,274
WHAH22	Mar 2022	9,579	3.45	3.40	0.05 1.47 %	42,096	12.15 %	37,535	5.63 %	35,535	1.43 %	35,035	0.01 %	35,033
WHAZ21	Dec 2021	8,590	3.44	3.42	0.02 0.58 %	39,084	-10.54 %	43,690	-12.09 %	49,697	-1.95 %	50,685	-2.31 %	51,884
SCBZ21	Dec 2021	8,565	130.90	125.10	5.80 4.64 %	11,326	18.00 %	9,598	14.52 %	8,381	72.88 %	4,848	11.09 %	4,364
GUNKULH22	Mar 2022	8,014	5.62	5.38	0.24 4.46 %	51,933	10.64 %	46,937	2.16 %	45,943	-3.16 %	47,443	0.00 %	47,443
BANPUH22X	Mar 2022	6,059	11.00	10.87	0.13 1.20 %	34,064	-4.10 %	35,521	10.30 %	32,205	1.74 %	31,655	1.81 %	31,093
TTBZ21	Dec 2021	5,115	1.19	1.17	0.02 1.71 %	139,591	1.84 %	137,066	-1.51 %	139,165	0.00 %	139,159	4.44 %	133,237
BEAUTYH22	Mar 2022	5,000	1.58	1.65	-0.07 -4.24 %	27,073	0.00 %	27,073	0.00 %	27,073	0.00 %	27,073	1.88 %	26,573
THCOMZ21	Dec 2021	3,020	10.60	10.68	-0.08 -0.75 %	8,796	-18.66 %	10,814	-4.42 %	11,314	0.00 %	11,314	10.12 %	10,274

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	(+/-)	27-Oct-21	02-Nov-21	01-Nov-21	Change
TTBH22	Mar 2022	3,010	561,337	0.54 %	558,328	0.72 %	554,340	0.00 %	554,340	2.50 %	540,840	1.17	1.16	0.01 0.86 %
GUNKULZ21	Dec 2021	29,113	226,376	3.29 %	219,168	0.94 %	217,120	-3.34 %	224,632	-0.22 %	225,135	5.66	5.45	0.2 3.85 %
SUPERZ21	Dec 2021	27	192,824	0.00 %	192,815	-1.53 %	195,815	11.38 %	175,815	-2.22 %	179,814	0.97	0.97	0 0 %
TRUEZ21	Dec 2021	13,688	148,354	-1.35 %	150,388	5.32 %	142,791	2.86 %	138,817	1.12 %	137,274	4.11	4.13	-0.02 -0.5 %
BLANDZ21	Dec 2021	2,254	142,228	-0.28 %	142,625	0.40 %	142,051	0.07 %	141,948	-0.31 %	142,393	1.08	1.12	-0.04 -3.6 %
TTBZ21	Dec 2021	5,115	139,591	1.84 %	137,066	-1.51 %	139,165	0.00 %	139,159	4.44 %	133,237	1.19	1.17	0.02 1.71 %
BLANDH22	Mar 2022	530	119,691	0.44 %	119,161	0.00 %	119,160	0.00 %	119,160	0.00 %	119,160	1.10	1.11	-0.01 -0.9 %
SIRIZ21	Dec 2021	1,334	115,100	-0.68 %	115,885	-1.69 %	117,882	0.00 %	117,881	-0.82 %	118,858	1.30	1.27	0.03 2.36 %
JASZ21	Dec 2021	1,016	67,912	-1.45 %	68,910	0.78 %	68,379	2.25 %	66,876	0.76 %	66,372	2.86	2.85	0.01 0.35 %
BANPUZ21X	Dec 2021	1,188	54,376	0.84 %	53,925	-0.26 %	54,068	-11.30 %	60,955	-1.99 %	62,191	11.14	10.99	0.2 1.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	9.65	0.50	5.46
PSL	17.50	0.70	4.17
SCB	130.00	5.00	4.00
GUNKUL	5.60	0.20	3.70
BH	152.50	4.50	3.04
IRPC	4.36	0.12	2.83
ESSO	7.95	0.20	2.58
MINT	33.00	0.75	2.33
ADVANC	192.00	3.50	1.86
HANA	85.25	1.50	1.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	33.50	-3.75	-10.07
BEAUTY	1.56	-0.07	-4.29
ORI	11.20	-0.30	-2.61
STGT	28.75	-0.75	-2.54
BLA	29.00	-0.75	-2.52
SPALI	22.90	-0.50	-2.14
PTG	14.60	-0.30	-2.01
ITD	2.26	-0.04	-1.74
STA	30.50	-0.50	-1.61
CBG	123.00	-2.00	-1.60

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
02/11/2021	55,501	48,666	6,835	18,445	20,760	-2,315	54,127	58,647	-4,520	128,073	422,998

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/11/2021	22,417	15,593	6,824	6,209	3,282	2,927	11,212	20,963	-9,751	39,838	39,075

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/11/2021	0	0	0	2,840	4,704	-1,864	9,958	8,094	1,864	12,798	118,252