

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Nov-21	02-Nov-21	Change	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21
S50X21	Nov 2021	972.60	973.70	-1.1 -0.11 %	168	-1.75 %	171	-4.47 %	179	1.70 %	176	-11.56 %	199
S50Z21	Dec 2021	971.90	971.50	0.4 0.04 %	360,469	-0.08 %	360,768	-2.37 %	369,525	1.77 %	363,095	1.10 %	359,159
S50F22	Jan 2022	969.20	970.10	-0.9 -0.09 %	49	13.95 %	43	79.17 %	24	-25.00 %	32	433.33 %	6
S50H22	Mar 2022	967.60	967.40	0.2 0.02 %	40,224	-1.74 %	40,938	0.88 %	40,582	-2.15 %	41,475	-0.61 %	41,728
S50M22	Jun 2022	966.40	966.10	0.3 0.03 %	16,048	1.19 %	15,859	0.41 %	15,795	3.90 %	15,202	1.62 %	14,959
S50U22	Sep 2022	963.40	963.10	0.3 0.03 %	5,372	2.93 %	5,219	-0.36 %	5,238	2.93 %	5,089	4.13 %	4,887

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Nov-21	02-Nov-21	Change	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21
TRUEZ21	Dec 2021	90,043	3.78	4.11	-0.33 -8.03 %	98,905	-33.33 %	148,354	-1.35 %	150,388	5.32 %	142,791	2.86 %	138,817
SIRIZ21	Dec 2021	53,762	1.32	1.30	0.02 1.54 %	140,398	21.98 %	115,100	-0.68 %	115,885	-1.69 %	117,882	0.00 %	117,881
SUPERZ21	Dec 2021	26,031	0.96	0.97	-0.01 -1.03 %	168,813	-12.45 %	192,824	0.00 %	192,815	-1.53 %	195,815	11.38 %	175,815
TTBZ21	Dec 2021	25,848	1.17	1.19	-0.02 -1.68 %	144,888	3.79 %	139,591	1.84 %	137,066	-1.51 %	139,165	0.00 %	139,159
IRPCH22	Mar 2022	13,062	4.20	4.36	-0.16 -3.67 %	8,282	-49.00 %	16,239	6.55 %	15,241	-3.08 %	15,726	-2.94 %	16,203
SIRIH22	Mar 2022	13,001	1.29	1.28	0.01 0.78 %	44,992	-16.67 %	53,992	5.88 %	50,992	2.00 %	49,992	13.64 %	43,992
SCBZ21	Dec 2021	12,583	131.69	130.90	0.79 0.60 %	4,612	-59.28 %	11,326	18.00 %	9,598	14.52 %	8,381	72.88 %	4,848
IRPCZ21	Dec 2021	10,468	4.23	4.38	-0.15 -3.42 %	30,226	2.35 %	29,533	0.12 %	29,498	1.40 %	29,091	3.86 %	28,010
TRUEH22	Mar 2022	10,176	3.77	4.04	-0.27 -6.68 %	21,763	-11.86 %	24,692	2.07 %	24,191	-22.39 %	31,169	0.00 %	31,168
LHZ21	Dec 2021	9,504	8.45	8.45	0.00 0.00 %	7,662	-45.89 %	14,160	3.58 %	13,670	-6.78 %	14,664	-9.32 %	16,171

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	(+/-)	28-Oct-21	03-Nov-21	02-Nov-21	Change
TTBH22	Mar 2022	3,551	563,787	0.44 %	561,337	0.54 %	558,328	0.72 %	554,340	0.00 %	554,340	1.17	1.17	0 0 %
GUNKULZ21	Dec 2021	4,241	229,371	1.32 %	226,376	3.29 %	219,168	0.94 %	217,120	-3.34 %	224,632	5.54	5.66	-0.1 -2.1 %
SUPERZ21	Dec 2021	26,031	168,813	-12.45 %	192,824	0.00 %	192,815	-1.53 %	195,815	11.38 %	175,815	0.96	0.97	-0.01 -1.0 %
TTBZ21	Dec 2021	25,848	144,888	3.79 %	139,591	1.84 %	137,066	-1.51 %	139,165	0.00 %	139,159	1.17	1.19	-0.02 -1.7 %
BLANDZ21	Dec 2021	110	142,238	0.01 %	142,228	-0.28 %	142,625	0.40 %	142,051	0.07 %	141,948	1.08	1.08	0 0 %
SIRIZ21	Dec 2021	53,762	140,398	21.98 %	115,100	-0.68 %	115,885	-1.69 %	117,882	0.00 %	117,881	1.32	1.30	0.02 1.54 %
BLANDH22	Mar 2022	0	119,691	0.00 %	119,691	0.44 %	119,161	0.00 %	119,160	0.00 %	119,160	1.07	1.10	-0.03 -2.7 %
TRUEZ21	Dec 2021	90,043	98,905	-33.33 %	148,354	-1.35 %	150,388	5.32 %	142,791	2.86 %	138,817	3.78	4.11	-0.3 -8.0 %
JASZ21	Dec 2021	2,147	65,835	-3.06 %	67,912	-1.45 %	68,910	0.78 %	68,379	2.25 %	66,876	2.84	2.86	-0.02 -0.7 %
GUNKULH22	Mar 2022	3,505	55,433	6.74 %	51,933	10.64 %	46,937	2.16 %	45,943	-3.16 %	47,443	5.65	5.62	0.03 0.53 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAY	33.75	1.50	4.65
SIRI	1.31	0.04	3.15
BJC	34.25	1.00	3.01
HMPRO	14.90	0.20	1.36
SCB	131.50	1.50	1.15
MEGA	47.25	0.50	1.07
SCC	397.00	4.00	1.02
CPF	25.25	0.25	1.00
THANI	4.08	0.04	0.99
MTC	60.50	0.50	0.83

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	3.74	-0.34	-8.33
DTAC	35.50	-2.75	-7.19
PSL	16.30	-1.20	-6.86
STEC	12.90	-0.70	-5.15
VNG	9.20	-0.45	-4.66
IRPC	4.18	-0.18	-4.13
CK	21.00	-0.90	-4.11
BCP	26.50	-1.00	-3.64
BANPU	10.70	-0.40	-3.60
JMT	47.00	-1.50	-3.09

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
03/11/2021	58,952	53,585	5,367	23,157	23,623	-466	62,734	67,635	-4,901	144,843	422,330

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2021	16,535	22,275	-5,740	5,311	7,811	-2,500	19,622	11,382	8,240	41,468	37,154

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/11/2021	0	0	0	390	1,778	-1,388	6,756	5,368	1,388	7,146	117,472