

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Nov-21	03-Nov-21	Change	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21
S50X21	Nov 2021	980.50	972.60	7.9 0.81 %	170	1.19 %	168	-1.75 %	171	-4.47 %	179	1.70 %	176
S50Z21	Dec 2021	978.90	971.90	7 0.72 %	365,370	1.36 %	360,469	-0.08 %	360,768	-2.37 %	369,525	1.77 %	363,095
S50F22	Jan 2022	978.70	969.20	9.5 0.98 %	55	12.24 %	49	13.95 %	43	79.17 %	24	-25.00 %	32
S50H22	Mar 2022	974.80	967.60	7.2 0.74 %	41,594	3.41 %	40,224	-1.74 %	40,938	0.88 %	40,582	-2.15 %	41,475
S50M22	Jun 2022	973.40	966.40	7 0.72 %	16,026	-0.14 %	16,048	1.19 %	15,859	0.41 %	15,795	3.90 %	15,202
S50U22	Sep 2022	970.30	963.40	6.9 0.72 %	5,242	-2.42 %	5,372	2.93 %	5,219	-0.36 %	5,238	2.93 %	5,089

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Nov-21	03-Nov-21	Change	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21
TRUEZ21	Dec 2021	21,415	3.80	3.78	0.02 0.53 %	100,009	1.12 %	98,905	-33.33 %	148,354	-1.35 %	150,388	5.32 %	142,791
TTBZ21	Dec 2021	14,807	1.18	1.17	0.01 0.85 %	153,003	5.60 %	144,888	3.79 %	139,591	1.84 %	137,066	-1.51 %	139,165
KBANKZ21	Dec 2021	5,216	147.50	143.00	4.50 3.15 %	5,631	-5.35 %	5,949	-0.15 %	5,958	0.39 %	5,935	4.75 %	5,666
TRUEH22	Mar 2022	4,520	3.79	3.77	0.02 0.53 %	22,779	4.67 %	21,763	-11.86 %	24,692	2.07 %	24,191	-22.39 %	31,169
PLANBZ21	Dec 2021	4,000	6.64	6.12	0.52 8.50 %	13,870	-12.60 %	15,870	-0.07 %	15,881	0.01 %	15,879	6.73 %	14,878
BBLZ21	Dec 2021	3,711	128.00	124.50	3.50 2.81 %	6,390	26.09 %	5,068	-18.96 %	6,254	1.87 %	6,139	-0.28 %	6,156
IRPCZ21	Dec 2021	3,655	4.21	4.23	-0.02 -0.47 %	27,757	-8.17 %	30,226	2.35 %	29,533	0.12 %	29,498	1.40 %	29,091
GUNKULZ21	Dec 2021	3,605	5.54	5.54	0.00 0.00 %	232,913	1.54 %	229,371	1.32 %	226,376	3.29 %	219,168	0.94 %	217,120
BANPUZ21X	Dec 2021	3,325	10.85	10.78	0.07 0.65 %	56,993	3.65 %	54,984	1.12 %	54,376	0.84 %	53,925	-0.26 %	54,068
WHAZ21	Dec 2021	3,142	3.42	3.42	0.00 0.00 %	40,168	-4.72 %	42,156	7.86 %	39,084	-10.54 %	43,690	-12.09 %	49,697

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	(+/-)	29-Oct-21	04-Nov-21	03-Nov-21	Change
TTBH22	Mar 2022	2,531	562,261	-0.27 %	563,787	0.44 %	561,337	0.54 %	558,328	0.72 %	554,340	1.19	1.17	0.02 1.71 %
GUNKULZ21	Dec 2021	3,605	232,913	1.54 %	229,371	1.32 %	226,376	3.29 %	219,168	0.94 %	217,120	5.54	5.54	0 0 %
SUPERZ21	Dec 2021	70	168,851	0.02 %	168,813	-12.45 %	192,824	0.00 %	192,815	-1.53 %	195,815	0.96	0.96	0 0 %
TTBZ21	Dec 2021	14,807	153,003	5.60 %	144,888	3.79 %	139,591	1.84 %	137,066	-1.51 %	139,165	1.18	1.17	0.01 0.85 %
BLANDZ21	Dec 2021	136	142,324	0.06 %	142,238	0.01 %	142,228	-0.28 %	142,625	0.40 %	142,051	1.09	1.08	0.01 0.93 %
SIRIZ21	Dec 2021	610	140,507	0.08 %	140,398	21.98 %	115,100	-0.68 %	115,885	-1.69 %	117,882	1.32	1.32	0 0 %
BLANDH22	Mar 2022	6	119,697	0.01 %	119,691	0.00 %	119,691	0.44 %	119,161	0.00 %	119,160	1.11	1.07	0.04 3.74 %
TRUEZ21	Dec 2021	21,415	100,009	1.12 %	98,905	-33.33 %	148,354	-1.35 %	150,388	5.32 %	142,791	3.80	3.78	0.02 0.53 %
JASZ21	Dec 2021	84	65,795	-0.06 %	65,835	-3.06 %	67,912	-1.45 %	68,910	0.78 %	68,379	2.81	2.84	-0.03 -1.1 %
BANPUZ21X	Dec 2021	3,325	56,993	3.65 %	54,984	1.12 %	54,376	0.84 %	53,925	-0.26 %	54,068	10.85	10.78	0.07 0.65 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	64.00	3.50	5.79
PLANB	6.65	0.35	5.56
VGI	6.95	0.30	4.51
BEC	12.60	0.50	4.13
AEONTS	197.00	7.50	3.96
KBANK	147.50	5.50	3.87
COM7	72.00	2.50	3.60
THANI	4.22	0.14	3.43
KKP	61.00	2.00	3.39
CBG	125.50	4.00	3.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	9.00	-0.20	-2.17
MAJOR	20.30	-0.40	-1.93
OR	26.00	-0.50	-1.89
DTAC	35.00	-0.50	-1.41
CHG	3.68	-0.04	-1.08
CPF	25.00	-0.25	-0.99
BH	151.50	-1.50	-0.98
AMATA	20.40	-0.20	-0.97
MINT	32.75	-0.25	-0.76
PTT	37.50	-0.25	-0.66

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
04/11/2021	83,726	76,243	7,483	37,586	40,355	-2,769	89,353	94,067	-4,714	210,665	428,457

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2021	48,911	54,436	-5,525	9,511	9,435	76	43,743	38,294	5,449	102,165	37,148

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2021	0	0	0	2,367	1,753	614	12,220	12,834	-614	14,587	118,321