

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Nov-21	04-Nov-21	Change	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21
S50X21	Nov 2021	979.50	980.50	-1 -0.1 %	158	-7.06 %	170	1.19 %	168	-1.75 %	171	-4.47 %	179
S50Z21	Dec 2021	978.60	978.90	-0.3 -0.03 %	361,673	-1.01 %	365,370	1.36 %	360,469	-0.08 %	360,768	-2.37 %	369,525
S50F22	Jan 2022	976.70	978.70	-2 -0.2 %	58	5.45 %	55	12.24 %	49	13.95 %	43	79.17 %	24
S50H22	Mar 2022	974.60	974.80	-0.2 -0.02 %	41,829	0.56 %	41,594	3.41 %	40,224	-1.74 %	40,938	0.88 %	40,582
S50M22	Jun 2022	973.20	973.40	-0.2 -0.02 %	16,101	0.47 %	16,026	-0.14 %	16,048	1.19 %	15,859	0.41 %	15,795
S50U22	Sep 2022	970.20	970.30	-0.1 -0.01 %	5,205	-0.71 %	5,242	-2.42 %	5,372	2.93 %	5,219	-0.36 %	5,238

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Nov-21	04-Nov-21	Change	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21
TRUEZ21	Dec 2021	7,956	3.77	3.80	-0.03 -0.79 %	97,618	-2.39 %	100,009	1.12 %	98,905	-33.33 %	148,354	-1.35 %	150,388
GUNKULZ21	Dec 2021	7,320	5.41	5.54	-0.13 -2.35 %	239,914	3.01 %	232,913	1.54 %	229,371	1.32 %	226,376	3.29 %	219,168
AWCZ21	Dec 2021	4,501	4.54	4.62	-0.08 -1.73 %	25,752	-5.50 %	27,252	-1.80 %	27,752	-1.76 %	28,250	0.00 %	28,249
BAMZ21	Dec 2021	4,206	18.90	18.90	0.00 0.00 %	15,135	-12.70 %	17,336	2.93 %	16,843	-5.03 %	17,736	1.73 %	17,434
TTBH22	Mar 2022	4,000	1.17	1.19	-0.02 -1.68 %	564,261	0.36 %	562,261	-0.27 %	563,787	0.44 %	561,337	0.54 %	558,328
AMATAZ21	Dec 2021	3,805	20.46	20.40	0.06 0.29 %	4,727	-4.06 %	4,927	14.37 %	4,308	-4.37 %	4,505	6.53 %	4,229
BGRIMZ21	Dec 2021	3,607	43.92	42.80	1.12 2.62 %	11,062	11.57 %	9,915	4.28 %	9,508	2.14 %	9,309	-3.03 %	9,600
TRUEH22	Mar 2022	3,527	3.75	3.79	-0.04 -1.06 %	23,802	4.49 %	22,779	4.67 %	21,763	-11.86 %	24,692	2.07 %	24,191
SIRIZ21	Dec 2021	3,511	1.31	1.32	-0.01 -0.76 %	143,957	2.46 %	140,507	0.08 %	140,398	21.98 %	115,100	-0.68 %	115,885
HMPROZ21	Dec 2021	3,294	15.24	15.30	-0.06 -0.39 %	10,316	-14.93 %	12,127	-9.34 %	13,376	80.93 %	7,393	39.54 %	5,298

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	(+/-)	01-Nov-21	05-Nov-21	04-Nov-21	Change
TTBH22	Mar 2022	4,000	564,261	0.36 %	562,261	-0.27 %	563,787	0.44 %	561,337	0.54 %	558,328	1.17	1.19	-0.02 -1.7 %
GUNKULZ21	Dec 2021	7,320	239,914	3.01 %	232,913	1.54 %	229,371	1.32 %	226,376	3.29 %	219,168	5.41	5.54	-0.1 -2.4 %
SUPERZ21	Dec 2021	95	168,851	0.00 %	168,851	0.02 %	168,813	-12.45 %	192,824	0.00 %	192,815	0.95	0.96	-0.01 -1.0 %
TTBZ21	Dec 2021	2,766	155,522	1.65 %	153,003	5.60 %	144,888	3.79 %	139,591	1.84 %	137,066	1.18	1.18	0 0 %
SIRIZ21	Dec 2021	3,511	143,957	2.46 %	140,507	0.08 %	140,398	21.98 %	115,100	-0.68 %	115,885	1.31	1.32	-0.01 -0.8 %
BLANDZ21	Dec 2021	66	142,315	-0.01 %	142,324	0.06 %	142,238	0.01 %	142,228	-0.28 %	142,625	1.08	1.09	-0.01 -0.9 %
BLANDH22	Mar 2022	8	119,705	0.01 %	119,697	0.01 %	119,691	0.00 %	119,691	0.44 %	119,161	1.10	1.11	-0.01 -0.9 %
TRUEZ21	Dec 2021	7,956	97,618	-2.39 %	100,009	1.12 %	98,905	-33.33 %	148,354	-1.35 %	150,388	3.77	3.80	-0.03 -0.8 %
JASZ21	Dec 2021	949	66,627	1.26 %	65,795	-0.06 %	65,835	-3.06 %	67,912	-1.45 %	68,910	2.88	2.81	0.07 2.49 %
GUNKULH22	Mar 2022	500	57,438	0.88 %	56,938	2.71 %	55,433	6.74 %	51,933	10.64 %	46,937	5.37	5.61	-0.2 -4.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	49.75	3.10	6.65
CENDEL	37.00	1.00	2.78
BGRIM	43.75	1.00	2.34
MINT	33.25	0.50	1.53
JAS	2.84	0.04	1.43
DELTA	452.00	6.00	1.35
GPSC	78.50	1.00	1.29
OR	26.25	0.25	0.96
QH	2.28	0.02	0.88
AOT	65.50	0.50	0.77

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	9.45	-0.50	-5.03
SPRC	9.90	-0.30	-2.94
AP	8.85	-0.25	-2.75
STGT	27.75	-0.75	-2.63
TOP	53.25	-1.25	-2.29
BCP	26.25	-0.50	-1.87
BANPU	10.60	-0.20	-1.85
GUNKUL	5.40	-0.10	-1.82
IVL	41.75	-0.75	-1.76
BH	149.00	-2.50	-1.65

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
05/11/2021	47,918	62,702	-14,784	20,215	18,167	2,048	52,292	39,556	12,736	120,425	425,024

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/11/2021	42,506	24,673	17,833	10,456	7,387	3,069	13,074	33,976	-20,902	66,036	44,476

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/11/2021	0	0	0	1,941	1,509	432	15,976	16,408	-432	17,917	120,563