

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Nov-21	05-Nov-21	Change	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21
S50X21	Nov 2021	978.00	979.50	-1.5 -0.15 %	154	-2.53 %	158	-7.06 %	170	1.19 %	168	-1.75 %	171
S50Z21	Dec 2021	978.20	978.60	-0.4 -0.04 %	359,165	-0.69 %	361,673	-1.01 %	365,370	1.36 %	360,469	-0.08 %	360,768
S50F22	Jan 2022	976.40	976.70	-0.3 -0.03 %	62	6.90 %	58	5.45 %	55	12.24 %	49	13.95 %	43
S50H22	Mar 2022	974.00	974.60	-0.6 -0.06 %	42,293	1.11 %	41,829	0.56 %	41,594	3.41 %	40,224	-1.74 %	40,938
S50M22	Jun 2022	972.70	973.20	-0.5 -0.05 %	16,045	-0.35 %	16,101	0.47 %	16,026	-0.14 %	16,048	1.19 %	15,859
S50U22	Sep 2022	969.90	970.20	-0.3 -0.03 %	5,623	8.03 %	5,205	-0.71 %	5,242	-2.42 %	5,372	2.93 %	5,219

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Nov-21	05-Nov-21	Change	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21
GUNKULZ21	Dec 2021	105,113	4.75	5.41	-0.66 12.20 %	183,995	-23.31 %	239,914	3.01 %	232,913	1.54 %	229,371	1.32 %	226,376
GUNKULH22	Mar 2022	40,162	4.75	5.37	-0.62 11.55 %	30,517	-46.87 %	57,438	0.88 %	56,938	2.71 %	55,433	6.74 %	51,933
TTBZ21	Dec 2021	30,863	1.17	1.18	-0.01 -0.85 %	129,483	-16.74 %	155,522	1.65 %	153,003	5.60 %	144,888	3.79 %	139,591
TRUEZ21	Dec 2021	30,475	3.71	3.77	-0.06 -1.59 %	77,571	-20.54 %	97,618	-2.39 %	100,009	1.12 %	98,905	-33.33 %	148,354
SIRIH22	Mar 2022	12,100	1.32	1.32	0.00 0.00 %	60,093	25.21 %	47,993	0.00 %	47,992	6.67 %	44,992	-16.67 %	53,992
PTTH22	Mar 2022	12,011	38.09	37.42	0.67 1.79 %	15,245	371.11 %	3,236	3.72 %	3,120	-2.74 %	3,208	3.35 %	3,104
HMPROZ21	Dec 2021	11,986	14.95	15.24	-0.29 -1.90 %	4,289	-58.42 %	10,316	-14.93 %	12,127	-9.34 %	13,376	80.93 %	7,393
BAMZ21	Dec 2021	11,301	18.69	18.90	-0.21 -1.11 %	9,934	-34.36 %	15,135	-12.70 %	17,336	2.93 %	16,843	-5.03 %	17,736
AWCZ21	Dec 2021	9,615	4.75	4.54	0.21 4.63 %	19,858	-22.89 %	25,752	-5.50 %	27,252	-1.80 %	27,752	-1.76 %	28,250
WHAZ21	Dec 2021	6,228	3.37	3.40	-0.03 -0.88 %	41,590	-0.28 %	41,705	3.83 %	40,168	-4.72 %	42,156	7.86 %	39,084

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	(+/-)	02-Nov-21	08-Nov-21	05-Nov-21	Change
TTBH22	Mar 2022	5,000	561,761	-0.44 %	564,261	0.36 %	562,261	-0.27 %	563,787	0.44 %	561,337	1.16	1.17	-0.01 -0.9 %
GUNKULZ21	Dec 2021	105,113	183,995	-23.31 %	239,914	3.01 %	232,913	1.54 %	229,371	1.32 %	226,376	4.75	5.41	-0.7 -12 %
SUPERZ21	Dec 2021	2,201	167,051	-1.07 %	168,851	0.00 %	168,851	0.02 %	168,813	-12.45 %	192,824	0.95	0.95	0 0 %
SIRIZ21	Dec 2021	516	143,776	-0.13 %	143,957	2.46 %	140,507	0.08 %	140,398	21.98 %	115,100	1.29	1.31	-0.02 -1.5 %
TTBZ21	Dec 2021	30,863	129,483	-16.74 %	155,522	1.65 %	153,003	5.60 %	144,888	3.79 %	139,591	1.17	1.18	-0.01 -0.9 %
BLANDH22	Mar 2022	1	119,706	0.00 %	119,705	0.01 %	119,697	0.01 %	119,691	0.00 %	119,691	1.09	1.10	-0.01 -0.9 %
TRUEZ21	Dec 2021	30,475	77,571	-20.54 %	97,618	-2.39 %	100,009	1.12 %	98,905	-33.33 %	148,354	3.71	3.77	-0.06 -1.6 %
JASZ21	Dec 2021	179	66,658	0.05 %	66,627	1.26 %	65,795	-0.06 %	65,835	-3.06 %	67,912	2.85	2.88	-0.03 -1.0 %
SIRIH22	Mar 2022	12,100	60,093	25.21 %	47,993	0.00 %	47,992	6.67 %	44,992	-16.67 %	53,992	1.32	1.32	0 0 %
BANPUZ21X	Dec 2021	1,696	55,142	0.01 %	55,135	-3.26 %	56,993	3.65 %	54,984	1.12 %	54,376	10.67	10.67	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	10.50	0.60	6.06
ERW	3.30	0.18	5.77
JMT	52.50	2.75	5.53
AWC	4.74	0.18	3.95
TTA	9.80	0.35	3.70
AOT	67.75	2.25	3.44
PLANB	6.85	0.20	3.01
IVL	43.00	1.25	2.99
CRC	35.75	1.00	2.88
PTT	38.25	1.00	2.68

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	391.00	-61.00	-13.50
GUNKUL	4.74	-0.66	-12.22
STGT	26.50	-1.25	-4.50
KCE	85.25	-3.75	-4.21
GPSC	76.00	-2.50	-3.18
BGRIM	42.50	-1.25	-2.86
BLA	28.25	-0.75	-2.59
GULF	41.75	-1.00	-2.34
SIRI	1.27	-0.03	-2.31
EA	64.75	-1.50	-2.26

## 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
08/11/2021	58,525	67,066	-8,541	24,994	23,060	1,934	67,490	60,883	6,607	151,009	423,342

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2021	56,564	45,912	10,652	10,161	10,087	74	36,880	47,606	-10,726	103,605	51,107

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2021	0	0	0	10	12,472	-12,462	30,244	17,782	12,462	30,254	122,077