

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Nov-21	08-Nov-21	Change	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21
S50X21	Nov 2021	981.00	978.00	3 0.31 %	161	4.55 %	154	-2.53 %	158	-7.06 %	170	1.19 %	168
S50Z21	Dec 2021	979.00	978.20	0.8 0.08 %	355,156	-1.12 %	359,165	-0.69 %	361,673	-1.01 %	365,370	1.36 %	360,469
S50F22	Jan 2022	978.30	976.40	1.9 0.19 %	64	3.23 %	62	6.90 %	58	5.45 %	55	12.24 %	49
S50H22	Mar 2022	975.20	974.00	1.2 0.12 %	41,981	-0.74 %	42,293	1.11 %	41,829	0.56 %	41,594	3.41 %	40,224
S50M22	Jun 2022	974.10	972.70	1.4 0.14 %	17,305	7.85 %	16,045	-0.35 %	16,101	0.47 %	16,026	-0.14 %	16,048
S50U22	Sep 2022	970.90	969.90	1 0.1 %	5,260	-6.46 %	5,623	8.03 %	5,205	-0.71 %	5,242	-2.42 %	5,372

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Nov-21	08-Nov-21	Change	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21
GUNKULZ21	Dec 2021	27,225	4.76	4.75	0.01 0.21 %	189,786	3.15 %	183,995	-23.31 %	239,914	3.01 %	232,913	1.54 %	229,371
TRUEZ21	Dec 2021	13,997	3.80	3.71	0.09 2.43 %	84,003	8.29 %	77,571	-20.54 %	97,618	-2.39 %	100,009	1.12 %	98,905
BECH22	Mar 2022	10,003	12.63	12.37	0.26 2.10 %	11,090	920.24 %	1,087	0.00 %	1,087	0.00 %	1,087	-31.46 %	1,586
TTBZ21	Dec 2021	9,489	1.19	1.17	0.02 1.71 %	136,952	5.77 %	129,483	-16.74 %	155,522	1.65 %	153,003	5.60 %	144,888
TTBH22	Mar 2022	7,000	1.18	1.16	0.02 1.72 %	557,261	-0.80 %	561,761	-0.44 %	564,261	0.36 %	562,261	-0.27 %	563,787
GUNKULH22	Mar 2022	6,510	4.74	4.75	-0.01 -0.21 %	24,027	-21.27 %	30,517	-46.87 %	57,438	0.88 %	56,938	2.71 %	55,433
CPALLZ21	Dec 2021	6,192	65.25	65.28	-0.03 -0.05 %	5,581	-2.77 %	5,740	-16.29 %	6,857	-7.85 %	7,441	0.79 %	7,383
PTTZ21	Dec 2021	4,494	38.50	38.24	0.26 0.68 %	11,590	0.06 %	11,583	-0.08 %	11,592	2.39 %	11,321	0.92 %	11,218
BANPUZ21X	Dec 2021	4,365	11.15	10.67	0.48 4.50 %	55,098	-0.08 %	55,142	0.01 %	55,135	-3.26 %	56,993	3.65 %	54,984
CBGZ21	Dec 2021	4,168	123.35	122.65	0.70 0.57 %	10,261	-0.93 %	10,357	0.63 %	10,292	2.19 %	10,071	-2.21 %	10,299

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	(+/-)	03-Nov-21	09-Nov-21	08-Nov-21	Change
TTBH22	Mar 2022	7,000	557,261	-0.80 %	561,761	-0.44 %	564,261	0.36 %	562,261	-0.27 %	563,787	1.18	1.16	0.02 1.72 %
GUNKULZ21	Dec 2021	27,225	189,786	3.15 %	183,995	-23.31 %	239,914	3.01 %	232,913	1.54 %	229,371	4.76	4.75	0.01 0.21 %
SUPERZ21	Dec 2021	4	167,053	0.00 %	167,051	-1.07 %	168,851	0.00 %	168,851	0.02 %	168,813	0.96	0.95	0.01 1.05 %
SIRIZ21	Dec 2021	1,265	142,973	-0.56 %	143,776	-0.13 %	143,957	2.46 %	140,507	0.08 %	140,398	1.30	1.29	0.01 0.78 %
TTBZ21	Dec 2021	9,489	136,952	5.77 %	129,483	-16.74 %	155,522	1.65 %	153,003	5.60 %	144,888	1.19	1.17	0.02 1.71 %
TRUEZ21	Dec 2021	13,997	84,003	8.29 %	77,571	-20.54 %	97,618	-2.39 %	100,009	1.12 %	98,905	3.80	3.71	0.09 2.43 %
JASZ21	Dec 2021	28	66,660	0.00 %	66,658	0.05 %	66,627	1.26 %	65,795	-0.06 %	65,835	2.86	2.85	0.01 0.35 %
SIRIH22	Mar 2022	1,000	59,093	-1.66 %	60,093	25.21 %	47,993	0.00 %	47,992	6.67 %	44,992	1.29	1.32	-0.03 -2.3 %
BANPUZ21X	Dec 2021	4,365	55,098	-0.08 %	55,142	0.01 %	55,135	-3.26 %	56,993	3.65 %	54,984	11.15	10.67	0.5 4.5 %
KTBH22	Mar 2022	220	49,540	0.04 %	49,520	5.66 %	46,869	1.96 %	45,969	0.22 %	45,868	11.80	11.78	0.02 0.17 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	36.00	2.75	8.27
PSL	17.40	0.80	4.82
BANPU	11.10	0.50	4.72
STGT	27.75	1.25	4.72
STA	30.50	1.00	3.39
TQM	107.00	3.50	3.38
TTA	10.10	0.30	3.06
GFPT	12.00	0.30	2.56
BEC	12.60	0.30	2.44
TPIPL	1.74	0.04	2.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	41.25	-1.25	-2.94
DELTA	382.00	-9.00	-2.30
KKP	60.25	-1.25	-2.03
CPALL	65.25	-1.00	-1.51
AP	8.90	-0.10	-1.11
AOT	67.00	-0.75	-1.11
MEGA	46.50	-0.50	-1.06
GPSC	75.25	-0.75	-0.99
TU	20.30	-0.20	-0.98
OR	26.00	-0.25	-0.95

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
09/11/2021	51,139	48,628	2,511	21,695	23,807	-2,112	60,417	60,816	-399	133,251	419,927

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2021	16,281	15,099	1,182	4,046	5,763	-1,717	13,993	13,458	535	34,320	52,894

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/11/2021	0	0	0	250	5,631	-5,381	19,086	13,705	5,381	19,336	120,504