

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Nov-21	09-Nov-21	Change	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21
S50X21	Nov 2021	977.20	981.00	-3.8 -0.39 %	149	-7.45 %	161	4.55 %	154	-2.53 %	158	-7.06 %	170
S50Z21	Dec 2021	977.20	979.00	-1.8 -0.18 %	353,872	-0.36 %	355,156	-1.12 %	359,165	-0.69 %	361,673	-1.01 %	365,370
S50F22	Jan 2022	974.60	978.30	-3.7 -0.38 %	64	0.00 %	64	3.23 %	62	6.90 %	58	5.45 %	55
S50H22	Mar 2022	973.30	975.20	-1.9 -0.19 %	42,038	0.14 %	41,981	-0.74 %	42,293	1.11 %	41,829	0.56 %	41,594
S50M22	Jun 2022	972.10	974.10	-2 -0.21 %	17,896	3.42 %	17,305	7.85 %	16,045	-0.35 %	16,101	0.47 %	16,026
S50U22	Sep 2022	969.10	970.90	-1.8 -0.19 %	5,404	2.74 %	5,260	-6.46 %	5,623	8.03 %	5,205	-0.71 %	5,242

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Nov-21	09-Nov-21	Change	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21
TTBZ21	Dec 2021	34,528	1.19	1.19	0.00 0.00 %	134,747	-1.61 %	136,952	5.77 %	129,483	-16.74 %	155,522	1.65 %	153,003
TRUEZ21	Dec 2021	20,949	3.80	3.80	0.00 0.00 %	97,990	16.65 %	84,003	8.29 %	77,571	-20.54 %	97,618	-2.39 %	100,009
PTTH22	Mar 2022	15,206	38.50	38.14	0.36 0.94 %	30,153	99.07 %	15,147	-0.64 %	15,245	371.11 %	3,236	3.72 %	3,120
PTTGCH22	Mar 2022	8,781	62.60	62.23	0.37 0.59 %	14,644	143.94 %	6,003	46.34 %	4,102	387.75 %	841	-2.32 %	861
WHAH22	Mar 2022	8,512	3.45	3.40	0.05 1.47 %	43,093	-0.01 %	43,099	0.00 %	43,100	-2.27 %	44,100	3.52 %	42,599
BANPUZ21X	Dec 2021	6,251	10.90	11.15	-0.25 -2.24 %	56,142	1.89 %	55,098	-0.08 %	55,142	0.01 %	55,135	-3.26 %	56,993
GUNKULH22	Mar 2022	6,108	4.83	4.74	0.09 1.90 %	28,059	16.78 %	24,027	-21.27 %	30,517	-46.87 %	57,438	0.88 %	56,938
IRPCZ21	Dec 2021	5,815	4.17	4.23	-0.06 -1.42 %	28,639	-6.70 %	30,695	3.29 %	29,718	0.04 %	29,705	7.02 %	27,757
WHAZ21	Dec 2021	5,534	3.47	3.38	0.09 2.66 %	38,478	-6.20 %	41,021	-1.37 %	41,590	-0.28 %	41,705	3.83 %	40,168
GUNKULU22	Sep 2022	5,500	4.70	4.65	0.05 1.08 %	5,502	0.00 %	2	0.00 %	2	-99.87 %	1,500	0.00 %	1,500

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	(+/-)	04-Nov-21	10-Nov-21	09-Nov-21	Change
TTBH22	Mar 2022	1,579	557,815	0.10 %	557,261	-0.80 %	561,761	-0.44 %	564,261	0.36 %	562,261	1.19	1.18	0.01 0.85 %
GUNKULZ21	Dec 2021	3,916	191,358	0.83 %	189,786	3.15 %	183,995	-23.31 %	239,914	3.01 %	232,913	4.82	4.76	0.06 1.26 %
SUPERZ21	Dec 2021	1	167,053	0.00 %	167,053	0.00 %	167,051	-1.07 %	168,851	0.00 %	168,851	0.96	0.96	0 0 %
SIRIZ21	Dec 2021	1,242	143,111	0.10 %	142,973	-0.56 %	143,776	-0.13 %	143,957	2.46 %	140,507	1.33	1.30	0.03 2.31 %
TTBZ21	Dec 2021	34,528	134,747	-1.61 %	136,952	5.77 %	129,483	-16.74 %	155,522	1.65 %	153,003	1.19	1.19	0 0 %
TRUEZ21	Dec 2021	20,949	97,990	16.65 %	84,003	8.29 %	77,571	-20.54 %	97,618	-2.39 %	100,009	3.80	3.80	0 0 %
JASZ21	Dec 2021	61	66,670	0.02 %	66,660	0.00 %	66,658	0.05 %	66,627	1.26 %	65,795	2.83	2.86	-0.03 -1.1 %
SIRIH22	Mar 2022	2,011	57,101	-3.37 %	59,093	-1.66 %	60,093	25.21 %	47,993	0.00 %	47,992	1.32	1.29	0.03 2.33 %
BANPUZ21X	Dec 2021	6,251	56,142	1.89 %	55,098	-0.08 %	55,142	0.01 %	55,135	-3.26 %	56,993	10.90	11.15	-0.3 -2.2 %
KTBH22	Mar 2022	0	49,540	0.00 %	49,540	0.04 %	49,520	5.66 %	46,869	1.96 %	45,969	11.78	11.80	-0.02 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	9.30	0.40	4.49
ORI	11.80	0.50	4.42
KCE	90.50	3.75	4.32
RS	18.00	0.50	2.86
SPALI	23.30	0.60	2.64
DTAC	36.00	0.75	2.13
KEX	36.75	0.75	2.08
CKP	5.20	0.10	1.96
STGT	28.25	0.50	1.80
WHA	3.48	0.06	1.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	61.00	-2.25	-3.56
TTA	9.80	-0.30	-2.97
KTC	57.25	-1.75	-2.97
BANPU	10.80	-0.30	-2.70
IRPC	4.12	-0.10	-2.37
BJC	34.00	-0.75	-2.16
INTUCH	75.25	-1.25	-1.63
SAMART	6.05	-0.10	-1.63
SAWAD	63.00	-1.00	-1.56
BAY	33.75	-0.50	-1.46

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
10/11/2021	57,447	56,541	906	25,482	22,731	2,751	61,888	65,545	-3,657	144,817	419,423

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2021	18,988	20,659	-1,671	6,103	5,722	381	16,042	14,752	1,290	41,133	52,382

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/11/2021	0	0	0	718	5,260	-4,542	12,107	7,565	4,542	12,825	119,877