

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Nov-21	10-Nov-21	Change	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	
S50X21	Nov 2021	980.30	977.20	3.1 0.32 %	155	4.03 %	149	-7.45 %	161	4.55 %	154	-2.53 %	158	
S50Z21	Dec 2021	979.10	977.20	1.9 0.19 %	353,720	-0.04 %	353,872	-0.36 %	355,156	-1.12 %	359,165	-0.69 %	361,673	
S50F22	Jan 2022	977.70	974.60	3.1 0.32 %	72	12.50 %	64	0.00 %	64	3.23 %	62	6.90 %	58	
S50H22	Mar 2022	975.00	973.30	1.7 0.17 %	42,616	1.37 %	42,038	0.14 %	41,981	-0.74 %	42,293	1.11 %	41,829	
S50M22	Jun 2022	973.70	972.10	1.6 0.16 %	17,912	0.09 %	17,896	3.42 %	17,305	7.85 %	16,045	-0.35 %	16,101	
S50U22	Sep 2022	971.00	969.10	1.9 0.2 %	5,306	-1.81 %	5,404	2.74 %	5,260	-6.46 %	5,623	8.03 %	5,205	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Nov-21	10-Nov-21	Change	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	
TTBZ21	Dec 2021	31,416	1.20	1.19	0.01 0.84 %	125,717	-6.70 %	134,747	-1.61 %	136,952	5.77 %	129,483	-16.74 %	155,522	
TRUEZ21	Dec 2021	28,031	3.78	3.80	-0.02 -0.53 %	110,959	13.24 %	97,990	16.65 %	84,003	8.29 %	77,571	-20.54 %	97,618	
BECH22	Mar 2022	15,503	12.83	12.52	0.31 2.48 %	25,591	59.05 %	16,090	45.09 %	11,090	20.24 %	1,087	0.00 %	1,087	
TTBH22	Mar 2022	10,058	1.21	1.19	0.02 1.68 %	551,869	-1.07 %	557,815	0.10 %	557,261	-0.80 %	561,761	-0.44 %	564,261	
AAVZ21	Dec 2021	8,627	2.84	2.91	-0.07 -2.41 %	9,438	-47.29 %	17,904	-12.36 %	20,428	-0.04 %	20,436	-0.17 %	20,471	
WHAH22	Mar 2022	8,500	3.43	3.45	-0.02 -0.58 %	50,593	17.40 %	43,093	-0.01 %	43,099	0.00 %	43,100	-2.27 %	44,100	
TRUEH22	Mar 2022	7,230	3.78	3.80	-0.02 -0.53 %	26,568	4.81 %	25,348	8.58 %	23,344	-3.99 %	24,314	2.15 %	23,802	
GUNKULH22	Mar 2022	5,032	4.75	4.83	-0.08 -1.66 %	26,580	-5.27 %	28,059	16.78 %	24,027	-21.27 %	30,517	-46.87 %	57,438	
BBLZ21	Dec 2021	4,049	127.50	128.72	-1.22 -0.95 %	4,327	-31.09 %	6,279	0.05 %	6,276	0.92 %	6,219	-0.86 %	6,273	
WHAZ21	Dec 2021	3,695	3.45	3.47	-0.02 -0.58 %	38,496	0.05 %	38,478	-6.20 %	41,021	-1.37 %	41,590	-0.28 %	41,705	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	(+/-)	05-Nov-21	11-Nov-21	10-Nov-21	Change	
TTBH22	Mar 2022	10,058	551,869	-1.07 %	557,815	0.10 %	557,261	-0.80 %	561,761	-0.44 %	564,261	1.21	1.19	0.02 1.68 %	
GUNKULZ21	Dec 2021	2,982	191,912	0.29 %	191,358	0.83 %	189,786	3.15 %	183,995	-23.31 %	239,914	4.74	4.82	-0.08 -1.7 %	
SUPERZ21	Dec 2021	48	167,053	0.00 %	167,053	0.00 %	167,053	0.00 %	167,051	-1.07 %	168,851	0.96	0.96	0 0 %	
SIRIZ21	Dec 2021	1,699	143,572	0.32 %	143,111	0.10 %	142,973	-0.56 %	143,776	-0.13 %	143,957	1.31	1.33	-0.02 -1.5 %	
TTBZ21	Dec 2021	31,416	125,717	-6.70 %	134,747	-1.61 %	136,952	5.77 %	129,483	-16.74 %	155,522	1.20	1.19	0.01 0.84 %	
BLANDH22	Mar 2022	1,201	120,944	1.00 %	119,743	0.00 %	119,741	0.03 %	119,706	0.00 %	119,705	1.09	1.09	0 0 %	
TRUEZ21	Dec 2021	28,031	110,959	13.24 %	97,990	16.65 %	84,003	8.29 %	77,571	-20.54 %	97,618	3.78	3.80	-0.02 -0.5 %	
JASZ21	Dec 2021	4	66,671	0.00 %	66,670	0.02 %	66,660	0.00 %	66,658	0.05 %	66,627	2.86	2.83	0.03 1.06 %	
SIRIH22	Mar 2022	4	57,105	0.01 %	57,101	-3.37 %	59,093	-1.66 %	60,093	25.21 %	47,993	1.31	1.32	-0.01 -0.8 %	
BANPUZ21X	Dec 2021	1,237	55,107	-1.84 %	56,142	1.89 %	55,098	-0.08 %	55,142	0.01 %	55,135	11.10	10.90	0.2 1.83 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	75.25	3.75	5.24
BLA	30.50	1.50	5.17
RS	18.90	0.90	5.00
BAM	19.10	0.70	3.80
OSP	34.25	1.25	3.79
KEX	38.00	1.25	3.40
BEC	12.90	0.40	3.20
OR	27.00	0.75	2.86
JMT	55.00	1.50	2.80
DELTA	397.00	10.00	2.58

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	16.50	-1.10	-6.25
IVL	41.50	-1.25	-2.92
AAV	2.84	-0.08	-2.74
GFPT	11.80	-0.30	-2.48
VGI	7.00	-0.15	-2.10
GUNKUL	4.70	-0.10	-2.08
WHA	3.42	-0.06	-1.72
MTC	60.00	-1.00	-1.64
STA	30.25	-0.50	-1.63
PTTGC	61.50	-1.00	-1.60

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
11/11/2021	44,258	45,782	-1,524	19,244	19,375	-131	55,193	53,538	1,655	118,695	419,781

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2021	47,657	46,895	762	10,991	13,389	-2,398	38,835	37,199	1,636	97,483	54,454

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2021	0	0	0	8,719	5,545	3,174	19,399	22,573	-3,174	28,118	119,775