

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Nov-21	11-Nov-21	Change	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21
S50X21	Nov 2021	981.30	980.30	1 0.1 %	173	11.61 %	155	4.03 %	149	-7.45 %	161	4.55 %	154
S50Z21	Dec 2021	980.40	979.10	1.3 0.13 %	356,296	0.73 %	353,720	-0.04 %	353,872	-0.36 %	355,156	-1.12 %	359,165
S50F22	Jan 2022	979.30	977.70	1.6 0.16 %	75	4.17 %	72	12.50 %	64	0.00 %	64	3.23 %	62
S50H22	Mar 2022	976.10	975.00	1.1 0.11 %	42,368	-0.58 %	42,616	1.37 %	42,038	0.14 %	41,981	-0.74 %	42,293
S50M22	Jun 2022	975.10	973.70	1.4 0.14 %	18,099	1.04 %	17,912	0.09 %	17,896	3.42 %	17,305	7.85 %	16,045
S50U22	Sep 2022	972.20	971.00	1.2 0.12 %	5,266	-0.75 %	5,306	-1.81 %	5,404	2.74 %	5,260	-6.46 %	5,623

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Nov-21	11-Nov-21	Change	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21
TRUEZ21	Dec 2021	26,298	3.80	3.78	0.02 0.53 %	135,784	22.37 %	110,959	13.24 %	97,990	16.65 %	84,003	8.29 %	77,571
SIRIZ21	Dec 2021	7,561	1.31	1.31	0.00 0.00 %	147,076	2.44 %	143,572	0.32 %	143,111	0.10 %	142,973	-0.56 %	143,776
IRPCZ21	Dec 2021	6,364	4.07	4.12	-0.05 -1.21 %	23,627	-17.37 %	28,593	-0.16 %	28,639	-6.70 %	30,695	3.29 %	29,718
TTBZ21	Dec 2021	5,254	1.19	1.20	-0.01 -0.83 %	124,202	-1.21 %	125,717	-6.70 %	134,747	-1.61 %	136,952	5.77 %	129,483
SUPERZ21	Dec 2021	5,018	0.98	0.96	0.02 2.08 %	170,060	1.80 %	167,053	0.00 %	167,053	0.00 %	167,053	0.00 %	167,051
BEMH22	Mar 2022	5,006	9.14	9.10	0.04 0.44 %	10,783	22.84 %	8,778	0.02 %	8,776	-0.01 %	8,777	6.05 %	8,276
BAMZ21	Dec 2021	4,800	20.21	19.10	1.11 5.81 %	8,571	-6.85 %	9,201	-6.46 %	9,836	1.03 %	9,736	-1.99 %	9,934
TRUEH22	Mar 2022	4,162	3.81	3.78	0.03 0.79 %	26,570	0.01 %	26,568	4.81 %	25,348	8.58 %	23,344	-3.99 %	24,314
ITDZ21	Dec 2021	4,084	2.35	2.30	0.05 2.17 %	40,298	2.52 %	39,307	-0.07 %	39,335	0.91 %	38,980	-1.29 %	39,489
TTBH22	Mar 2022	4,003	1.21	1.21	0.00 0.00 %	549,872	-0.36 %	551,869	-1.07 %	557,815	0.10 %	557,261	-0.80 %	561,761

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	(+/-)	08-Nov-21	12-Nov-21	11-Nov-21	Change
TTBH22	Mar 2022	4,003	549,872	-0.36 %	551,869	-1.07 %	557,815	0.10 %	557,261	-0.80 %	561,761	1.21	1.21	0 0 %
GUNKULZ21	Dec 2021	1,108	192,966	0.55 %	191,912	0.29 %	191,358	0.83 %	189,786	3.15 %	183,995	4.76	4.74	0.02 0.42 %
SUPERZ21	Dec 2021	5,018	170,060	1.80 %	167,053	0.00 %	167,053	0.00 %	167,053	0.00 %	167,051	0.98	0.96	0.02 2.08 %
SIRIZ21	Dec 2021	7,561	147,076	2.44 %	143,572	0.32 %	143,111	0.10 %	142,973	-0.56 %	143,776	1.31	1.31	0 0 %
TRUEZ21	Dec 2021	26,298	135,784	22.37 %	110,959	13.24 %	97,990	16.65 %	84,003	8.29 %	77,571	3.80	3.78	0.02 0.53 %
TTBZ21	Dec 2021	5,254	124,202	-1.21 %	125,717	-6.70 %	134,747	-1.61 %	136,952	5.77 %	129,483	1.19	1.20	-0.01 -0.8 %
BLANDH22	Mar 2022	1	120,945	0.00 %	120,944	1.00 %	119,743	0.00 %	119,741	0.03 %	119,706	1.09	1.09	0 0 %
JASZ21	Dec 2021	1,029	66,692	0.03 %	66,671	0.00 %	66,670	0.02 %	66,660	0.00 %	66,658	2.84	2.86	-0.02 -0.7 %
SIRIH22	Mar 2022	2,002	57,107	0.00 %	57,105	0.01 %	57,101	-3.37 %	59,093	-1.66 %	60,093	1.32	1.31	0.01 0.76 %
BANPUZ21X	Dec 2021	260	55,201	0.17 %	55,107	-1.84 %	56,142	1.89 %	55,098	-0.08 %	55,142	11.01	11.10	-0.09 -0.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	20.30	1.20	6.28
PTG	15.20	0.40	2.70
TTA	9.75	0.25	2.63
STEC	13.70	0.30	2.24
PLANB	6.95	0.15	2.21
OSP	35.00	0.75	2.19
SUPER	0.96	0.02	2.13
ERW	3.24	0.06	1.89
CPF	25.25	0.45	1.81
DELTA	404.00	7.00	1.76

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KEX	36.50	-1.50	-3.95
THANI	4.12	-0.12	-2.83
TQM	106.00	-2.00	-1.85
THCOM	10.90	-0.20	-1.80
ORI	11.50	-0.20	-1.71
CPN	58.25	-1.00	-1.69
PTTEP	117.50	-2.00	-1.67
AP	9.20	-0.15	-1.60
MINT	33.25	-0.50	-1.48
TOA	33.50	-0.50	-1.47

## 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
12/11/2021	41,267	33,866	7,401	15,610	16,206	-596	38,984	45,789	-6,805	95,861	422,277

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/11/2021	16,084	22,054	-5,970	3,620	3,707	-87	17,830	11,773	6,057	37,534	53,580

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/11/2021	0	0	0	1,866	3,517	-1,651	10,145	8,494	1,651	12,011	120,049