

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Nov-21	12-Nov-21	Change	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21
S50X21	Nov 2021	984.00	981.30	2.7 0.28 %	165	-4.62 %	173	11.61 %	155	4.03 %	149	-7.45 %	161
S50Z21	Dec 2021	983.30	980.40	2.9 0.3 %	346,386	-2.78 %	356,296	0.73 %	353,720	-0.04 %	353,872	-0.36 %	355,156
S50F22	Jan 2022	981.50	979.30	2.2 0.22 %	73	-2.67 %	75	4.17 %	72	12.50 %	64	0.00 %	64
S50H22	Mar 2022	979.20	976.10	3.1 0.32 %	42,455	0.21 %	42,368	-0.58 %	42,616	1.37 %	42,038	0.14 %	41,981
S50M22	Jun 2022	978.00	975.10	2.9 0.3 %	18,965	4.78 %	18,099	1.04 %	17,912	0.09 %	17,896	3.42 %	17,305
S50U22	Sep 2022	974.90	972.20	2.7 0.28 %	5,215	-0.97 %	5,266	-0.75 %	5,306	-1.81 %	5,404	2.74 %	5,260

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Nov-21	12-Nov-21	Change	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21
TRUEZ21	Dec 2021	62,642	4.14	3.80	0.34 8.95 %	121,032	-10.86 %	135,784	22.37 %	110,959	13.24 %	97,990	16.65 %	84,003
BECH22	Mar 2022	29,000	13.17	12.97	0.20 1.54 %	40,591	58.61 %	25,591	0.00 %	25,591	59.05 %	16,090	45.09 %	11,090
TRUEH22	Mar 2022	17,727	4.15	3.81	0.34 8.92 %	28,507	7.29 %	26,570	0.01 %	26,568	4.81 %	25,348	8.58 %	23,344
TTBZ21	Dec 2021	10,756	1.20	1.19	0.01 0.84 %	114,790	-7.58 %	124,202	-1.21 %	125,717	-6.70 %	134,747	-1.61 %	136,952
QHH22	Mar 2022	7,486	2.24	2.24	0.00 0.00 %	18,674	66.91 %	11,188	0.00 %	11,188	28.98 %	8,674	0.00 %	8,674
TTBH22	Mar 2022	6,107	1.22	1.21	0.01 0.83 %	552,979	0.57 %	549,872	-0.36 %	551,869	-1.07 %	557,815	0.10 %	557,261
AWCZ21	Dec 2021	5,500	4.66	4.73	-0.07 -1.48 %	16,272	-25.26 %	21,772	2.37 %	21,268	7.65 %	19,756	2.62 %	19,251
CHGH22	Mar 2022	4,500	3.76	3.74	0.02 0.53 %	4,018	-38.36 %	6,518	-7.08 %	7,015	0.04 %	7,012	16.63 %	6,012
CHGZ21	Dec 2021	4,049	3.77	3.75	0.02 0.53 %	12,204	-10.86 %	13,691	8.25 %	12,648	-16.43 %	15,134	15.23 %	13,134
BAMZ21	Dec 2021	3,723	20.40	20.21	0.19 0.94 %	7,500	-12.50 %	8,571	-6.85 %	9,201	-6.46 %	9,836	1.03 %	9,736

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	(+/-)	09-Nov-21	15-Nov-21	12-Nov-21	Change
TTBH22	Mar 2022	6,107	552,979	0.57 %	549,872	-0.36 %	551,869	-1.07 %	557,815	0.10 %	557,261	1.22	1.21	0.01 0.83 %
GUNKULZ21	Dec 2021	2,344	193,056	0.05 %	192,966	0.55 %	191,912	0.29 %	191,358	0.83 %	189,786	4.71	4.76	-0.05 -1.1 %
SUPERZ21	Dec 2021	2,097	172,075	1.18 %	170,060	1.80 %	167,053	0.00 %	167,053	0.00 %	167,053	0.97	0.98	-0.01 -1.0 %
SIRIZ21	Dec 2021	2,611	146,684	-0.27 %	147,076	2.44 %	143,572	0.32 %	143,111	0.10 %	142,973	1.30	1.31	-0.01 -0.8 %
TRUEZ21	Dec 2021	62,642	121,032	-10.86 %	135,784	22.37 %	110,959	13.24 %	97,990	16.65 %	84,003	4.14	3.80	0.3 8.95 %
BLANDH22	Mar 2022	5	120,948	0.00 %	120,945	0.00 %	120,944	1.00 %	119,743	0.00 %	119,741	1.12	1.09	0.03 2.75 %
TTBZ21	Dec 2021	10,756	114,790	-7.58 %	124,202	-1.21 %	125,717	-6.70 %	134,747	-1.61 %	136,952	1.20	1.19	0.01 0.84 %
JASZ21	Dec 2021	79	66,737	0.07 %	66,692	0.03 %	66,671	0.00 %	66,670	0.02 %	66,660	2.86	2.84	0.02 0.7 %
SIRIH22	Mar 2022	1,000	58,107	1.75 %	57,107	0.00 %	57,105	0.01 %	57,101	-3.37 %	59,093	1.29	1.32	-0.03 -2.3 %
BANPUZ21X	Dec 2021	1,318	56,339	2.06 %	55,201	0.17 %	55,107	-1.84 %	56,142	1.89 %	55,098	10.70	11.01	-0.3 -2.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.12	0.34	8.99
HANA	92.75	6.25	7.23
DELTA	424.00	20.00	4.95
DTAC	37.25	1.50	4.20
MAJOR	21.60	0.80	3.85
EA	69.00	2.50	3.76
GFPT	12.10	0.30	2.54
BAY	34.25	0.75	2.24
KCE	92.50	1.75	1.93
BH	156.50	2.50	1.62

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	8.65	-0.65	-6.99
KEX	34.75	-1.75	-4.79
CBG	120.00	-3.50	-2.83
BANPU	10.70	-0.30	-2.73
EPG	10.90	-0.30	-2.68
MINT	32.50	-0.75	-2.26
CPN	57.00	-1.25	-2.15
S	1.91	-0.04	-2.05
SPCG	17.80	-0.30	-1.66
HMPRO	15.00	-0.20	-1.32

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
15/11/2021	40,296	36,497	3,799	17,268	16,912	356	38,374	42,529	-4,155	95,938	413,259

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2021	19,005	17,682	1,323	3,542	3,052	490	14,161	15,974	-1,813	36,708	53,590