

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Nov-21	15-Nov-21	Change	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21
S50X21	Nov 2021	987.20	984.00	3.2 0.33 %	165	0.00 %	165	-4.62 %	173	11.61 %	155	4.03 %	149
S50Z21	Dec 2021	986.50	983.30	3.2 0.33 %	355,432	2.61 %	346,386	-2.78 %	356,296	0.73 %	353,720	-0.04 %	353,872
S50F22	Jan 2022	984.40	981.50	2.9 0.3 %	76	4.11 %	73	-2.67 %	75	4.17 %	72	12.50 %	64
S50H22	Mar 2022	982.10	979.20	2.9 0.3 %	45,965	8.27 %	42,455	0.21 %	42,368	-0.58 %	42,616	1.37 %	42,038
S50M22	Jun 2022	981.10	978.00	3.1 0.32 %	18,979	0.07 %	18,965	4.78 %	18,099	1.04 %	17,912	0.09 %	17,896
S50U22	Sep 2022	978.00	974.90	3.1 0.32 %	5,250	0.67 %	5,215	-0.97 %	5,266	-0.75 %	5,306	-1.81 %	5,404

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Nov-21	15-Nov-21	Change	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21
TRUEZ21	Dec 2021	76,582	4.14	4.14	0.00 0.00 %	166,741	37.77 %	121,032	-10.86 %	135,784	22.37 %	110,959	13.24 %	97,990
IRPCM22	Jun 2022	20,500	3.98	4.02	-0.04 -1.00 %	1,220	-89.59 %	11,720	0.00 %	11,720	4.47 %	11,219	4.66 %	10,719
TRUEH22	Mar 2022	14,584	4.15	4.15	0.00 0.00 %	33,081	16.05 %	28,507	7.29 %	26,570	0.01 %	26,568	4.81 %	25,348
SIRIZ21	Dec 2021	11,362	1.33	1.30	0.03 2.31 %	139,820	-4.68 %	146,684	-0.27 %	147,076	2.44 %	143,572	0.32 %	143,111
GUNKULZ21	Dec 2021	10,258	4.75	4.71	0.04 0.85 %	198,108	2.62 %	193,056	0.05 %	192,966	0.55 %	191,912	0.29 %	191,358
JASZ21	Dec 2021	9,906	2.91	2.86	0.05 1.75 %	65,372	-2.05 %	66,737	0.07 %	66,692	0.03 %	66,671	0.00 %	66,670
ITDZ21	Dec 2021	8,909	2.31	2.33	-0.02 -0.86 %	41,749	-3.57 %	43,295	7.44 %	40,298	2.52 %	39,307	-0.07 %	39,335
WHAZ21	Dec 2021	7,406	3.51	3.42	0.09 2.63 %	33,832	-10.87 %	37,960	-0.12 %	38,005	-1.28 %	38,496	0.05 %	38,478
IRPCZ21	Dec 2021	7,249	4.00	4.04	-0.04 -0.99 %	24,186	2.26 %	23,651	0.10 %	23,627	-17.37 %	28,593	-0.16 %	28,639
WHAH22	Mar 2022	7,104	3.49	3.40	0.09 2.65 %	53,791	8.25 %	49,693	-1.97 %	50,693	0.20 %	50,593	17.40 %	43,093

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	(+/-)	10-Nov-21	16-Nov-21	15-Nov-21	Change
TTBH22	Mar 2022	4,480	554,351	0.25 %	552,979	0.57 %	549,872	-0.36 %	551,869	-1.07 %	557,815	1.21	1.22	-0.01 -0.8 %
GUNKULZ21	Dec 2021	10,258	198,108	2.62 %	193,056	0.05 %	192,966	0.55 %	191,912	0.29 %	191,358	4.75	4.71	0.04 0.85 %
SUPERZ21	Dec 2021	3,100	171,099	-0.57 %	172,075	1.18 %	170,060	1.80 %	167,053	0.00 %	167,053	0.96	0.97	-0.01 -1.0 %
TRUEZ21	Dec 2021	76,582	166,741	37.77 %	121,032	-10.86 %	135,784	22.37 %	110,959	13.24 %	97,990	4.14	4.14	0 0 %
SIRIZ21	Dec 2021	11,362	139,820	-4.68 %	146,684	-0.27 %	147,076	2.44 %	143,572	0.32 %	143,111	1.33	1.30	0.03 2.31 %
BLANDH22	Mar 2022	1	120,949	0.00 %	120,948	0.00 %	120,945	0.00 %	120,944	1.00 %	119,743	1.10	1.12	-0.02 -1.8 %
TTBZ21	Dec 2021	3,985	113,595	-1.04 %	114,790	-7.58 %	124,202	-1.21 %	125,717	-6.70 %	134,747	1.20	1.20	0 0 %
JASZ21	Dec 2021	9,906	65,372	-2.05 %	66,737	0.07 %	66,692	0.03 %	66,671	0.00 %	66,670	2.91	2.86	0.05 1.75 %
BANPUZ21X	Dec 2021	1,883	55,519	-1.46 %	56,339	2.06 %	55,201	0.17 %	55,107	-1.84 %	56,142	10.75	10.70	0.05 0.47 %
SIRIH22	Mar 2022	6,013	54,118	-6.86 %	58,107	1.75 %	57,107	0.00 %	57,105	0.01 %	57,101	1.31	1.29	0.02 1.55 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	52.75	5.25	11.05
STEC	14.50	0.80	5.84
CK	22.90	1.10	5.05
JMT	56.50	2.00	3.67
BAY	35.50	1.25	3.65
AMATA	21.50	0.70	3.37
HANA	95.25	2.50	2.70
INTUCH	77.50	2.00	2.65
BEC	13.40	0.30	2.29
CPN	58.25	1.25	2.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.68	-0.08	-2.13
SUPER	0.94	-0.02	-2.08
BCH	20.00	-0.40	-1.96
BCP	26.75	-0.50	-1.83
BLA	30.00	-0.50	-1.64
STA	30.25	-0.50	-1.63
STPI	4.36	-0.06	-1.36
CBG	118.50	-1.50	-1.25
MAJOR	21.40	-0.20	-0.93
ITD	2.30	-0.02	-0.86

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
16/11/2021	57,534	48,770	8,764	26,279	26,336	-57	45,836	54,543	-8,707	129,649	425,867

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/11/2021	17,033	16,639	394	3,947	2,913	1,034	14,342	15,770	-1,428	35,322	53,901

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/11/2021	0	0	0	1	3,099	-3,098	6,772	3,674	3,098	6,773	118,421