

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Nov-21	16-Nov-21	Change	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21
S50X21	Nov 2021	985.00	987.20	-2.2 -0.22 %	164	-0.61 %	165	0.00 %	165	-4.62 %	173	11.61 %	155
S50Z21	Dec 2021	984.20	986.50	-2.3 -0.23 %	358,761	0.94 %	355,432	2.61 %	346,386	-2.78 %	356,296	0.73 %	353,720
S50F22	Jan 2022	983.20	984.40	-1.2 -0.12 %	78	2.63 %	76	4.11 %	73	-2.67 %	75	4.17 %	72
S50H22	Mar 2022	980.00	982.10	-2.1 -0.21 %	45,912	-0.12 %	45,965	8.27 %	42,455	0.21 %	42,368	-0.58 %	42,616
S50M22	Jun 2022	979.00	981.10	-2.1 -0.21 %	19,678	3.68 %	18,979	0.07 %	18,965	4.78 %	18,099	1.04 %	17,912
S50U22	Sep 2022	976.00	978.00	-2 -0.2 %	5,271	0.40 %	5,250	0.67 %	5,215	-0.97 %	5,266	-0.75 %	5,306

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Nov-21	16-Nov-21	Change	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21
TRUEZ21	Dec 2021	67,078	4.25	4.14	0.11 2.66 %	189,701	13.77 %	166,741	37.77 %	121,032	-10.86 %	135,784	22.37 %	110,959
TTBH22	Mar 2022	55,744	1.23	1.21	0.02 1.65 %	548,573	-1.04 %	554,351	0.25 %	552,979	0.57 %	549,872	-0.36 %	551,869
TRUEH22	Mar 2022	35,017	4.20	4.15	0.05 1.20 %	60,247	82.12 %	33,081	16.05 %	28,507	7.29 %	26,570	0.01 %	26,568
SUPERH22	Mar 2022	25,262	0.95	0.97	-0.02 -2.06 %	72,751	53.20 %	47,489	6.48 %	44,601	0.09 %	44,563	0.00 %	44,563
SIRIZ21	Dec 2021	22,231	1.31	1.33	-0.02 -1.50 %	131,033	-6.28 %	139,820	-4.68 %	146,684	-0.27 %	147,076	2.44 %	143,572
TTBZ21	Dec 2021	20,704	1.22	1.20	0.02 1.67 %	100,205	-11.79 %	113,595	-1.04 %	114,790	-7.58 %	124,202	-1.21 %	125,717
BTSM22	Jun 2022	15,005	9.57	9.62	-0.05 -0.52 %	10,709	87.75 %	5,704	110.95 %	2,704	0.00 %	2,704	0.00 %	2,704
SUPERZ21	Dec 2021	13,029	0.95	0.96	-0.01 -1.04 %	158,113	-7.59 %	171,099	-0.57 %	172,075	1.18 %	170,060	1.80 %	167,053
SIRIH22	Mar 2022	13,016	1.31	1.31	0.00 0.00 %	45,121	-16.62 %	54,118	-6.86 %	58,107	1.75 %	57,107	0.00 %	57,105
BAMZ21	Dec 2021	6,287	20.60	20.40	0.20 0.98 %	12,362	37.19 %	9,011	20.15 %	7,500	-12.50 %	8,571	-6.85 %	9,201

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	(+/-)	11-Nov-21	17-Nov-21	16-Nov-21	Change
TTBH22	Mar 2022	55,744	548,573	-1.04 %	554,351	0.25 %	552,979	0.57 %	549,872	-0.36 %	551,869	1.23	1.21	0.02 1.65 %
GUNKULZ21	Dec 2021	2,018	199,114	0.51 %	198,108	2.62 %	193,056	0.05 %	192,966	0.55 %	191,912	4.74	4.75	-0.01 -0.2 %
TRUEZ21	Dec 2021	67,078	189,701	13.77 %	166,741	37.77 %	121,032	-10.86 %	135,784	22.37 %	110,959	4.25	4.14	0.1 2.66 %
SUPERZ21	Dec 2021	13,029	158,113	-7.59 %	171,099	-0.57 %	172,075	1.18 %	170,060	1.80 %	167,053	0.95	0.96	-0.01 -1.0 %
SIRIZ21	Dec 2021	22,231	131,033	-6.28 %	139,820	-4.68 %	146,684	-0.27 %	147,076	2.44 %	143,572	1.31	1.33	-0.02 -1.5 %
BLANDH22	Mar 2022	2	120,950	0.00 %	120,949	0.00 %	120,948	0.00 %	120,945	0.00 %	120,944	1.11	1.10	0.01 0.91 %
TTBZ21	Dec 2021	20,704	100,205	-11.79 %	113,595	-1.04 %	114,790	-7.58 %	124,202	-1.21 %	125,717	1.22	1.20	0.02 1.67 %
SUPERH22	Mar 2022	25,262	72,751	53.20 %	47,489	6.48 %	44,601	0.09 %	44,563	0.00 %	44,563	0.95	0.97	-0.02 -2.1 %
JASZ21	Dec 2021	29	65,387	0.02 %	65,372	-2.05 %	66,737	0.07 %	66,692	0.03 %	66,671	2.92	2.91	0.01 0.34 %
TRUEH22	Mar 2022	35,017	60,247	82.12 %	33,081	16.05 %	28,507	7.29 %	26,570	0.01 %	26,568	4.20	4.15	0.05 1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	7.50	0.50	7.14
SAWAD	67.50	4.25	6.72
TTB	1.23	0.05	4.24
THANI	4.34	0.16	3.83
TCAP	37.75	1.25	3.42
DTAC	39.00	1.25	3.31
THCOM	11.30	0.30	2.73
JMT	58.00	1.50	2.65
TRUE	4.24	0.10	2.42
KTC	59.50	1.25	2.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	15.50	-0.80	-4.91
TOP	52.00	-2.25	-4.15
SPRC	9.60	-0.35	-3.52
BH	154.00	-4.00	-2.53
HANA	93.00	-2.25	-2.36
KEX	34.50	-0.75	-2.13
BJC	34.75	-0.75	-2.11
GULF	40.75	-0.75	-1.81
ITD	2.26	-0.04	-1.74
BDMS	24.40	-0.40	-1.61

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
17/11/2021	44,104	63,401	-19,297	20,993	17,629	3,364	51,113	35,180	15,933	116,210	429,864

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2021	24,942	31,510	-6,568	6,950	8,138	-1,188	26,105	18,349	7,756	57,997	52,039

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/11/2021	0	0	0	2,848	4,321	-1,473	10,930	9,457	1,473	13,778	120,133