

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Nov-21	17-Nov-21	Change	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21
S50X21	Nov 2021	987.00	985.00	2 0.2 %	143	-12.80 %	164	-0.61 %	165	0.00 %	165	-4.62 %	173
S50Z21	Dec 2021	986.60	984.20	2.4 0.24 %	356,029	-0.76 %	358,761	0.94 %	355,432	2.61 %	346,386	-2.78 %	356,296
S50F22	Jan 2022	985.90	983.20	2.7 0.27 %	83	6.41 %	78	2.63 %	76	4.11 %	73	-2.67 %	75
S50H22	Mar 2022	981.90	980.00	1.9 0.19 %	48,326	5.26 %	45,912	-0.12 %	45,965	8.27 %	42,455	0.21 %	42,368
S50M22	Jun 2022	980.90	979.00	1.9 0.19 %	19,513	-0.84 %	19,678	3.68 %	18,979	0.07 %	18,965	4.78 %	18,099
S50U22	Sep 2022	977.90	976.00	1.9 0.19 %	5,302	0.59 %	5,271	0.40 %	5,250	0.67 %	5,215	-0.97 %	5,266

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Nov-21	17-Nov-21	Change	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21
TRUEZ21	Dec 2021	83,732	4.37	4.25	0.12 2.82 %	177,000	-6.70 %	189,701	13.77 %	166,741	37.77 %	121,032	-10.86 %	135,784
TRUEH22	Mar 2022	63,343	4.31	4.20	0.11 2.62 %	51,504	-14.51 %	60,247	82.12 %	33,081	16.05 %	28,507	7.29 %	26,570
SUPERH22	Mar 2022	22,100	0.96	0.95	0.01 1.05 %	51,651	-29.00 %	72,751	53.20 %	47,489	6.48 %	44,601	0.09 %	44,563
TTBH22	Mar 2022	21,092	1.26	1.23	0.03 2.44 %	536,664	-2.17 %	548,573	-1.04 %	554,351	0.25 %	552,979	0.57 %	549,872
WHAZ21	Dec 2021	9,989	3.54	3.50	0.04 1.14 %	34,748	-6.00 %	36,966	9.26 %	33,832	-10.87 %	37,960	-0.12 %	38,005
WHAH22	Mar 2022	9,014	3.52	3.48	0.04 1.15 %	59,351	3.49 %	57,351	6.62 %	53,791	8.25 %	49,693	-1.97 %	50,693
SUPERZ21	Dec 2021	8,566	0.96	0.95	0.01 1.05 %	160,053	1.23 %	158,113	-7.59 %	171,099	-0.57 %	172,075	1.18 %	170,060
GUNKULZ21	Dec 2021	8,528	4.76	4.74	0.02 0.42 %	207,638	4.28 %	199,114	0.51 %	198,108	2.62 %	193,056	0.05 %	192,966
IRPCZ21	Dec 2021	7,974	3.92	3.91	0.01 0.26 %	22,743	11.11 %	20,468	-15.37 %	24,186	2.26 %	23,651	0.10 %	23,627
BTSH22	Mar 2022	7,940	9.71	9.64	0.07 0.73 %	17,034	85.27 %	9,194	-0.81 %	9,269	7.06 %	8,658	0.00 %	8,658

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	(+/-)	12-Nov-21	18-Nov-21	17-Nov-21	Change
TTBH22	Mar 2022	21,092	536,664	-2.17 %	548,573	-1.04 %	554,351	0.25 %	552,979	0.57 %	549,872	1.26	1.23	0.03 2.44 %
GUNKULZ21	Dec 2021	8,528	207,638	4.28 %	199,114	0.51 %	198,108	2.62 %	193,056	0.05 %	192,966	4.76	4.74	0.02 0.42 %
TRUEZ21	Dec 2021	83,732	177,000	-6.70 %	189,701	13.77 %	166,741	37.77 %	121,032	-10.86 %	135,784	4.37	4.25	0.1 2.82 %
SUPERZ21	Dec 2021	8,566	160,053	1.23 %	158,113	-7.59 %	171,099	-0.57 %	172,075	1.18 %	170,060	0.96	0.95	0.01 1.05 %
SIRIZ21	Dec 2021	209	131,037	0.00 %	131,033	-6.28 %	139,820	-4.68 %	146,684	-0.27 %	147,076	1.32	1.31	0.01 0.76 %
BLANDH22	Mar 2022	1,502	122,451	1.24 %	120,950	0.00 %	120,949	0.00 %	120,948	0.00 %	120,945	1.09	1.11	-0.02 -1.8 %
TTBZ21	Dec 2021	7,561	94,359	-5.83 %	100,205	-11.79 %	113,595	-1.04 %	114,790	-7.58 %	124,202	1.24	1.22	0.02 1.64 %
JASZ21	Dec 2021	33	65,399	0.02 %	65,387	0.02 %	65,372	-2.05 %	66,737	0.07 %	66,692	2.95	2.92	0.03 1.03 %
WHAH22	Mar 2022	9,014	59,351	3.49 %	57,351	6.62 %	53,791	8.25 %	49,693	-1.97 %	50,693	3.52	3.48	0.04 1.15 %
BANPUZ21X	Dec 2021	4,256	54,426	-2.00 %	55,534	0.03 %	55,519	-1.46 %	56,339	2.06 %	55,201	10.67	10.77	-0.1 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	14.10	0.80	6.02
DTAC	41.00	2.00	5.13
TRUE	4.38	0.14	3.30
EA	72.25	2.25	3.21
BJC	35.75	1.00	2.88
WHA	3.60	0.10	2.86
EPG	11.10	0.30	2.78
TASCO	19.00	0.50	2.70
PTG	15.70	0.40	2.61
BAM	21.00	0.50	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	115.50	-2.50	-2.12
CRC	36.00	-0.50	-1.37
HANA	91.75	-1.25	-1.34
KCE	91.75	-1.00	-1.08
SPRC	9.50	-0.10	-1.04
TU	20.00	-0.20	-0.99
BH	152.50	-1.50	-0.97
BLAND	1.09	-0.01	-0.91
KTC	59.00	-0.50	-0.84
CPF	24.80	-0.20	-0.80

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
18/11/2021	56,884	38,317	18,567	20,489	23,213	-2,724	39,090	54,933	-15,843	116,463	429,396

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2021	17,079	14,348	2,731	4,019	3,787	232	12,099	15,062	-2,963	33,197	52,902

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2021	0	0	0	816	4,213	-3,397	10,389	6,992	3,397	11,205	122,589