

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		19-Nov-21	18-Nov-21	Change	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	
S50X21	Nov 2021	982.70	987.00	-4.3 -0.44 %	136	-4.90 %	143	-12.80 %	164	-0.61 %	165	0.00 %	165	
S50Z21	Dec 2021	982.80	986.60	-3.8 -0.39 %	352,712	-0.93 %	356,029	-0.76 %	358,761	0.94 %	355,432	2.61 %	346,386	
S50F22	Jan 2022	981.00	985.90	-4.9 -0.5 %	87	4.82 %	83	6.41 %	78	2.63 %	76	4.11 %	73	
S50H22	Mar 2022	978.10	981.90	-3.8 -0.39 %	49,223	1.86 %	48,326	5.26 %	45,912	-0.12 %	45,965	8.27 %	42,455	
S50M22	Jun 2022	977.00	980.90	-3.9 -0.4 %	20,752	6.35 %	19,513	-0.84 %	19,678	3.68 %	18,979	0.07 %	18,965	
S50U22	Sep 2022	974.20	977.90	-3.7 -0.38 %	5,574	5.13 %	5,302	0.59 %	5,271	0.40 %	5,250	0.67 %	5,215	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			19-Nov-21	18-Nov-21	Change	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	
TRUEZ21	Dec 2021	56,379	4.35	4.37	-0.02 -0.46 %	185,452	4.78 %	177,000	-6.70 %	189,701	13.77 %	166,741	37.77 %	121,032	
TRUEH22	Mar 2022	38,589	4.36	4.31	0.05 1.16 %	62,798	21.93 %	51,504	-14.51 %	60,247	82.12 %	33,081	16.05 %	28,507	
GUNKULZ21	Dec 2021	21,639	4.78	4.76	0.02 0.42 %	217,771	4.88 %	207,638	4.28 %	199,114	0.51 %	198,108	2.62 %	193,056	
WHAH22	Mar 2022	18,249	3.63	3.52	0.11 3.12 %	56,870	-4.18 %	59,351	3.49 %	57,351	6.62 %	53,791	8.25 %	49,693	
SIRIZ21	Dec 2021	18,183	1.29	1.32	-0.03 -2.27 %	127,797	-2.47 %	131,037	0.00 %	131,033	-6.28 %	139,820	-4.68 %	146,684	
SUPERZ21	Dec 2021	18,079	0.96	0.96	0.00 0.00 %	152,005	-5.03 %	160,053	1.23 %	158,113	-7.59 %	171,099	-0.57 %	172,075	
GUNKULH22	Mar 2022	16,041	4.82	4.72	0.10 2.12 %	34,121	11.58 %	30,580	0.00 %	30,580	1.66 %	30,080	7.12 %	28,080	
SIRIH22	Mar 2022	16,000	1.28	1.31	-0.03 -2.29 %	63,121	33.96 %	47,121	4.43 %	45,121	-16.62 %	54,118	-6.86 %	58,107	
SCBZ21	Dec 2021	10,459	128.80	134.15	-5.35 -3.99 %	3,076	-55.06 %	6,844	-0.88 %	6,905	1.01 %	6,836	17.14 %	5,836	
WHAZ21	Dec 2021	10,419	3.65	3.54	0.11 3.11 %	30,528	-12.14 %	34,748	-6.00 %	36,966	9.26 %	33,832	-10.87 %	37,960	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	(+/-)	15-Nov-21	19-Nov-21	18-Nov-21	Change	
TTBH22	Mar 2022	6,141	536,192	-0.09 %	536,664	-2.17 %	548,573	-1.04 %	554,351	0.25 %	552,979	1.20	1.26	-0.06 -4.8 %	
GUNKULZ21	Dec 2021	21,639	217,771	4.88 %	207,638	4.28 %	199,114	0.51 %	198,108	2.62 %	193,056	4.78	4.76	0.02 0.42 %	
TRUEZ21	Dec 2021	56,379	185,452	4.78 %	177,000	-6.70 %	189,701	13.77 %	166,741	37.77 %	121,032	4.35	4.37	-0.02 -0.5 %	
SUPERZ21	Dec 2021	18,079	152,005	-5.03 %	160,053	1.23 %	158,113	-7.59 %	171,099	-0.57 %	172,075	0.96	0.96	0 0 %	
SIRIZ21	Dec 2021	18,183	127,797	-2.47 %	131,037	0.00 %	131,033	-6.28 %	139,820	-4.68 %	146,684	1.29	1.32	-0.03 -2.3 %	
BLANDH22	Mar 2022	32	122,483	0.03 %	122,451	1.24 %	120,950	0.00 %	120,949	0.00 %	120,948	1.11	1.09	0.02 1.83 %	
TTBZ21	Dec 2021	3,968	93,885	-0.50 %	94,359	-5.83 %	100,205	-11.79 %	113,595	-1.04 %	114,790	1.21	1.24	-0.03 -2.4 %	
JASZ21	Dec 2021	527	64,901	-0.76 %	65,399	0.02 %	65,387	0.02 %	65,372	-2.05 %	66,737	2.92	2.95	-0.03 -1.0 %	
SIRIH22	Mar 2022	16,000	63,121	33.96 %	47,121	4.43 %	45,121	-16.62 %	54,118	-6.86 %	58,107	1.28	1.31	-0.03 -2.3 %	
TRUEH22	Mar 2022	38,589	62,798	21.93 %	51,504	-14.51 %	60,247	82.12 %	33,081	16.05 %	28,507	4.36	4.31	0.05 1.16 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	78.25	6.00	8.30
EPG	11.70	0.60	5.41
TQM	110.50	3.50	3.27
BGRIM	42.25	1.25	3.05
CBG	119.00	3.50	3.03
TOA	34.75	1.00	2.96
WHA	3.70	0.10	2.78
S	1.95	0.05	2.63
SAMART	6.75	0.15	2.27
SPRC	9.70	0.20	2.11

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	27.50	-1.50	-5.17
SCB	128.00	-6.00	-4.48
STA	29.50	-1.00	-3.28
CENTEL	34.50	-1.00	-2.82
BTS	9.55	-0.25	-2.55
SIRI	1.29	-0.03	-2.27
BDMS	24.10	-0.50	-2.03
KKP	61.00	-1.25	-2.01
HMPRO	14.80	-0.30	-1.99
BBL	125.50	-2.50	-1.95

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
19/11/2021	58,652	66,301	-7,649	29,921	28,856	1,065	74,467	67,883	6,584	163,040	428,484

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/11/2021	23,445	26,536	-3,091	6,180	6,313	-133	20,387	17,163	3,224	50,012	51,795

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/11/2021	0	0	0	7,962	4,494	3,468	10,750	14,218	-3,468	18,712	130,290