

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Nov-21	19-Nov-21	Change	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21
S50X21	Nov 2021	987.40	982.70	4.7 0.48 %	133	-2.21 %	136	-4.90 %	143	-12.80 %	164	-0.61 %	165
S50Z21	Dec 2021	987.30	982.80	4.5 0.46 %	360,514	2.21 %	352,712	-0.93 %	356,029	-0.76 %	358,761	0.94 %	355,432
S50F22	Jan 2022	985.00	981.00	4 0.41 %	91	4.60 %	87	4.82 %	83	6.41 %	78	2.63 %	76
S50H22	Mar 2022	982.30	978.10	4.2 0.43 %	49,870	1.31 %	49,223	1.86 %	48,326	5.26 %	45,912	-0.12 %	45,965
S50M22	Jun 2022	981.20	977.00	4.2 0.43 %	20,347	-1.95 %	20,752	6.35 %	19,513	-0.84 %	19,678	3.68 %	18,979
S50U22	Sep 2022	978.50	974.20	4.3 0.44 %	5,768	3.48 %	5,574	5.13 %	5,302	0.59 %	5,271	0.40 %	5,250

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Nov-21	19-Nov-21	Change	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21
TRUEH22	Mar 2022	103,992	4.76	4.36	0.40 9.17 %	73,228	16.61 %	62,798	21.93 %	51,504	-14.51 %	60,247	82.12 %	33,081
TRUEZ21	Dec 2021	88,463	4.77	4.35	0.42 9.66 %	130,465	-29.65 %	185,452	4.78 %	177,000	-6.70 %	189,701	13.77 %	166,741
GUNKULZ21	Dec 2021	15,813	4.87	4.78	0.09 1.88 %	224,508	3.09 %	217,771	4.88 %	207,638	4.28 %	199,114	0.51 %	198,108
SIRIH22	Mar 2022	13,502	1.28	1.28	0.00 0.00 %	70,621	11.88 %	63,121	33.96 %	47,121	4.43 %	45,121	-16.62 %	54,118
JASH22	Mar 2022	13,402	2.99	2.99	0.00 0.00 %	30,231	60.52 %	18,833	-2.58 %	19,332	18.42 %	16,325	6.63 %	15,310
PTTH22	Mar 2022	12,703	37.40	37.70	-0.30 -0.80 %	20,884	-36.10 %	32,681	0.48 %	32,524	0.01 %	32,522	-0.29 %	32,616
AWCZ21	Dec 2021	9,504	4.58	4.63	-0.05 -1.08 %	14,726	-36.59 %	23,225	-2.10 %	23,724	-0.20 %	23,772	6.73 %	22,272
SUPERH22	Mar 2022	9,400	0.95	0.96	-0.01 -1.04 %	61,051	18.20 %	51,651	0.00 %	51,651	-29.00 %	72,751	53.20 %	47,489
JASZ21	Dec 2021	9,149	3.00	2.92	0.08 2.74 %	68,438	5.45 %	64,901	-0.76 %	65,399	0.02 %	65,387	0.02 %	65,372
GUNKULH22	Mar 2022	8,796	4.89	4.82	0.07 1.45 %	37,378	9.55 %	34,121	11.58 %	30,580	0.00 %	30,580	1.66 %	30,080

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	(+/-)	16-Nov-21	22-Nov-21	19-Nov-21	Change
TTBH22	Mar 2022	1,524	536,211	0.00 %	536,192	-0.09 %	536,664	-2.17 %	548,573	-1.04 %	554,351	1.22	1.20	0.02 1.67 %
GUNKULZ21	Dec 2021	15,813	224,508	3.09 %	217,771	4.88 %	207,638	4.28 %	199,114	0.51 %	198,108	4.87	4.78	0.09 1.88 %
SUPERZ21	Dec 2021	1,072	153,003	0.66 %	152,005	-5.03 %	160,053	1.23 %	158,113	-7.59 %	171,099	0.95	0.96	-0.01 -1.0 %
TRUEZ21	Dec 2021	88,463	130,465	-29.65 %	185,452	4.78 %	177,000	-6.70 %	189,701	13.77 %	166,741	4.77	4.35	0.4 9.66 %
SIRIZ21	Dec 2021	2,717	128,491	0.54 %	127,797	-2.47 %	131,037	0.00 %	131,033	-6.28 %	139,820	1.29	1.29	0 0 %
BLANDH22	Mar 2022	6	122,489	0.00 %	122,483	0.03 %	122,451	1.24 %	120,950	0.00 %	120,949	1.11	1.11	0 0 %
TTBZ21	Dec 2021	201	93,882	0.00 %	93,885	-0.50 %	94,359	-5.83 %	100,205	-11.79 %	113,595	1.22	1.21	0.01 0.83 %
TRUEH22	Mar 2022	103,992	73,228	16.61 %	62,798	21.93 %	51,504	-14.51 %	60,247	82.12 %	33,081	4.76	4.36	0.4 9.17 %
SIRIH22	Mar 2022	13,502	70,621	11.88 %	63,121	33.96 %	47,121	4.43 %	45,121	-16.62 %	54,118	1.28	1.28	0 0 %
JASZ21	Dec 2021	9,149	68,438	5.45 %	64,901	-0.76 %	65,399	0.02 %	65,387	0.02 %	65,372	3.00	2.92	0.08 2.74 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.76	0.44	10.19
DTAC	45.00	3.75	9.09
ADVANC	209.00	13.00	6.63
BEC	15.10	0.80	5.59
CKP	5.30	0.20	3.92
INTUCH	78.75	2.75	3.62
COM7	78.00	2.25	2.97
SAMART	6.95	0.20	2.96
JAS	2.98	0.08	2.76
MEGA	55.50	1.25	2.30

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	31.75	-1.00	-3.05
CENTEL	33.50	-1.00	-2.90
AWC	4.58	-0.10	-2.14
BCP	25.50	-0.50	-1.92
STGT	27.00	-0.50	-1.82
TQM	108.50	-2.00	-1.81
ORI	11.40	-0.20	-1.72
PTTGC	59.75	-1.00	-1.65
SIRI	1.27	-0.02	-1.55
SPRC	9.55	-0.15	-1.55

## 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
22/11/2021	63,020	41,582	21,438	22,773	22,775	-2	54,142	75,578	-21,436	139,935	436,723

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2021	28,894	33,787	-4,893	4,792	5,059	-267	22,374	17,214	5,160	56,060	50,507

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2021	0	0	0	12,317	1,406	10,911	9,450	20,361	-10,911	21,767	138,181