

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Nov-21	22-Nov-21	Change	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21
S50X21	Nov 2021	986.20	987.40	-1.2 -0.12 %	120	-9.77 %	133	-2.21 %	136	-4.90 %	143	-12.80 %	164
S50Z21	Dec 2021	986.30	987.30	-1 -0.1 %	361,886	0.38 %	360,514	2.21 %	352,712	-0.93 %	356,029	-0.76 %	358,761
S50F22	Jan 2022	983.50	985.00	-1.5 -0.15 %	91	0.00 %	91	4.60 %	87	4.82 %	83	6.41 %	78
S50H22	Mar 2022	981.30	982.30	-1 -0.1 %	50,088	0.44 %	49,870	1.31 %	49,223	1.86 %	48,326	5.26 %	45,912
S50M22	Jun 2022	980.30	981.20	-0.9 -0.09 %	20,648	1.48 %	20,347	-1.95 %	20,752	6.35 %	19,513	-0.84 %	19,678
S50U22	Sep 2022	978.00	978.50	-0.5 -0.05 %	6,582	14.11 %	5,768	3.48 %	5,574	5.13 %	5,302	0.59 %	5,271

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Nov-21	22-Nov-21	Change	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21
TTBZ21	Dec 2021	54,239	1.20	1.22	-0.02 -1.64 %	90,890	-3.19 %	93,882	0.00 %	93,885	-0.50 %	94,359	-5.83 %	100,205
SUPERH22	Mar 2022	46,400	0.98	0.95	0.03 3.16 %	76,651	25.55 %	61,051	18.20 %	51,651	0.00 %	51,651	-29.00 %	72,751
TRUEH22	Mar 2022	28,131	4.75	4.76	-0.01 -0.21 %	48,256	-34.10 %	73,228	16.61 %	62,798	21.93 %	51,504	-14.51 %	60,247
SIRIZ21	Dec 2021	26,279	1.28	1.29	-0.01 -0.78 %	102,627	-20.13 %	128,491	0.54 %	127,797	-2.47 %	131,037	0.00 %	131,033
TTBH22	Mar 2022	20,565	1.19	1.22	-0.03 -2.46 %	555,272	3.55 %	536,211	0.00 %	536,192	-0.09 %	536,664	-2.17 %	548,573
TRUEZ21	Dec 2021	18,347	4.76	4.77	-0.01 -0.21 %	117,576	-9.88 %	130,465	-29.65 %	185,452	4.78 %	177,000	-6.70 %	189,701
BEAUTYZ21	Dec 2021	16,620	1.68	1.64	0.04 2.44 %	18,262	2.94 %	17,740	12.71 %	15,740	-0.01 %	15,741	-3.08 %	16,242
SUPERZ21	Dec 2021	8,176	0.98	0.95	0.03 3.16 %	144,996	-5.23 %	153,003	0.66 %	152,005	-5.03 %	160,053	1.23 %	158,113
BANPUZ21X	Dec 2021	7,885	11.02	10.85	0.17 1.57 %	65,462	4.86 %	62,430	13.66 %	54,926	0.92 %	54,426	-2.00 %	55,534
STPIU22	Sep 2022	7,500	5.03	4.46	0.57 12.78 %	7,504	500.00 %	4	0.00 %	4	33.33 %	3	0.00 %	3

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	(+/-)	17-Nov-21	23-Nov-21	22-Nov-21	Change
TTBH22	Mar 2022	20,565	555,272	3.55 %	536,211	0.00 %	536,192	-0.09 %	536,664	-2.17 %	548,573	1.19	1.22	-0.03 -2.5 %
GUNKULZ21	Dec 2021	4,071	228,502	1.78 %	224,508	3.09 %	217,771	4.88 %	207,638	4.28 %	199,114	4.81	4.87	-0.06 -1.2 %
SUPERZ21	Dec 2021	8,176	144,996	-5.23 %	153,003	0.66 %	152,005	-5.03 %	160,053	1.23 %	158,113	0.98	0.95	0.03 3.16 %
BLANDZ21	Dec 2021	501	142,751	0.35 %	142,251	0.00 %	142,252	0.00 %	142,253	0.00 %	142,254	1.11	1.11	0 0 %
BLANDH22	Mar 2022	1	122,490	0.00 %	122,489	0.00 %	122,483	0.03 %	122,451	1.24 %	120,950	1.12	1.11	0.01 0.9 %
TRUEZ21	Dec 2021	18,347	117,576	-9.88 %	130,465	-29.65 %	185,452	4.78 %	177,000	-6.70 %	189,701	4.76	4.77	-0.01 -0.2 %
SIRIZ21	Dec 2021	26,279	102,627	-20.13 %	128,491	0.54 %	127,797	-2.47 %	131,037	0.00 %	131,033	1.28	1.29	-0.01 -0.8 %
TTBZ21	Dec 2021	54,239	90,890	-3.19 %	93,882	0.00 %	93,885	-0.50 %	94,359	-5.83 %	100,205	1.20	1.22	-0.02 -1.6 %
SUPERH22	Mar 2022	46,400	76,651	25.55 %	61,051	18.20 %	51,651	0.00 %	51,651	-29.00 %	72,751	0.98	0.95	0.03 3.16 %
SIRIH22	Mar 2022	6,012	72,633	2.85 %	70,621	11.88 %	63,121	33.96 %	47,121	4.43 %	45,121	1.28	1.28	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.20	0.74	16.59
RS	20.50	1.10	5.67
BLA	31.25	1.25	4.17
STGT	28.00	1.00	3.70
SUPER	0.98	0.03	3.16
TTCL	4.70	0.14	3.07
ADVANC	215.00	6.00	2.87
BANPU	11.10	0.30	2.78
COM7	80.00	2.00	2.56
BEAUTY	1.68	0.04	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	52.50	-3.00	-5.41
TOA	33.75	-1.25	-3.57
TU	19.40	-0.70	-3.48
KEX	33.25	-1.00	-2.92
KKP	60.25	-1.50	-2.43
KBANK	143.50	-3.50	-2.38
AP	9.15	-0.20	-2.14
BBL	124.50	-2.50	-1.97
CPALL	63.00	-1.25	-1.95
SCB	127.00	-2.50	-1.93

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
23/11/2021	43,120	39,081	4,039	17,170	16,892	278	47,051	51,368	-4,317	107,341	439,415

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2021	47,209	71,559	-24,350	12,851	14,975	-2,124	55,455	28,981	26,474	115,515	57,657

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/11/2021	0	0	0	14,854	6,809	8,045	17,499	25,544	-8,045	32,353	149,724