

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Nov-21	23-Nov-21	Change	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21
S50X21	Nov 2021	988.80	986.20	2.6 0.26 %	118	-1.67 %	120	-9.77 %	133	-2.21 %	136	-4.90 %	143
S50Z21	Dec 2021	988.30	986.30	2 0.2 %	362,969	0.30 %	361,886	0.38 %	360,514	2.21 %	352,712	-0.93 %	356,029
S50F22	Jan 2022	986.90	983.50	3.4 0.35 %	91	0.00 %	91	0.00 %	91	4.60 %	87	4.82 %	83
S50H22	Mar 2022	983.20	981.30	1.9 0.19 %	52,134	4.08 %	50,088	0.44 %	49,870	1.31 %	49,223	1.86 %	48,326
S50M22	Jun 2022	982.50	980.30	2.2 0.22 %	21,194	2.64 %	20,648	1.48 %	20,347	-1.95 %	20,752	6.35 %	19,513
S50U22	Sep 2022	979.70	978.00	1.7 0.17 %	6,454	-1.94 %	6,582	14.11 %	5,768	3.48 %	5,574	5.13 %	5,302

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Nov-21	23-Nov-21	Change	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21
TTBH22	Mar 2022	264,795	1.18	1.19	-0.01 -0.84 %	306,635	-44.78 %	555,272	3.55 %	536,211	0.00 %	536,192	-0.09 %	536,664
TRUEH22	Mar 2022	52,576	4.73	4.75	-0.02 -0.42 %	79,691	65.14 %	48,256	-34.10 %	73,228	16.61 %	62,798	21.93 %	51,504
TRUEZ21	Dec 2021	19,959	4.76	4.76	0.00 0.00 %	116,028	-1.32 %	117,576	-9.88 %	130,465	-29.65 %	185,452	4.78 %	177,000
KTBH22	Mar 2022	16,419	11.77	11.70	0.07 0.60 %	39,793	-25.67 %	53,539	3.97 %	51,495	1.08 %	50,945	1.60 %	50,143
IRPCZ21	Dec 2021	14,983	4.07	3.99	0.08 2.01 %	28,432	-6.44 %	30,388	11.08 %	27,356	6.15 %	25,770	13.31 %	22,743
IRPCH22	Mar 2022	11,269	4.07	3.99	0.08 2.01 %	19,264	30.44 %	14,769	0.14 %	14,748	4.54 %	14,107	-6.47 %	15,083
STPIH22	Mar 2022	10,902	5.21	5.02	0.19 3.78 %	10,405	315.70 %	2,503	66.53 %	1,503	49.85 %	1,003	0.00 %	1,003
GUNKULZ21	Dec 2021	10,854	4.95	4.81	0.14 2.91 %	226,424	-0.91 %	228,502	1.78 %	224,508	3.09 %	217,771	4.88 %	207,638
WHAZ21	Dec 2021	10,324	3.62	3.60	0.02 0.56 %	25,697	-20.97 %	32,514	0.44 %	32,370	6.03 %	30,528	-12.14 %	34,748
BANPUZ21X	Dec 2021	8,728	11.41	11.02	0.39 3.54 %	65,259	-0.31 %	65,462	4.86 %	62,430	13.66 %	54,926	0.92 %	54,426

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	(+/-)	18-Nov-21	24-Nov-21	23-Nov-21	Change
TTBH22	Mar 2022	264,795	306,635	-44.78 %	555,272	3.55 %	536,211	0.00 %	536,192	-0.09 %	536,664	1.18	1.19	-0.01 -0.8 %
GUNKULZ21	Dec 2021	10,854	226,424	-0.91 %	228,502	1.78 %	224,508	3.09 %	217,771	4.88 %	207,638	4.95	4.81	0.1 2.91 %
SUPERZ21	Dec 2021	1,152	143,859	-0.78 %	144,996	-5.23 %	153,003	0.66 %	152,005	-5.03 %	160,053	0.99	0.98	0.01 1.02 %
BLANDZ21	Dec 2021	1,687	141,290	-1.02 %	142,751	0.35 %	142,251	0.00 %	142,252	0.00 %	142,253	1.13	1.11	0.02 1.8 %
BLANDH22	Mar 2022	4,015	126,504	3.28 %	122,490	0.00 %	122,489	0.00 %	122,483	0.03 %	122,451	1.14	1.12	0.02 1.79 %
TRUEZ21	Dec 2021	19,959	116,028	-1.32 %	117,576	-9.88 %	130,465	-29.65 %	185,452	4.78 %	177,000	4.76	4.76	0 0 %
SIRIZ21	Dec 2021	457	103,079	0.44 %	102,627	-20.13 %	128,491	0.54 %	127,797	-2.47 %	131,037	1.30	1.28	0.02 1.56 %
TTBZ21	Dec 2021	4,579	90,936	0.05 %	90,890	-3.19 %	93,882	0.00 %	93,885	-0.50 %	94,359	1.19	1.20	-0.01 -0.8 %
TRUEH22	Mar 2022	52,576	79,691	65.14 %	48,256	-34.10 %	73,228	16.61 %	62,798	21.93 %	51,504	4.73	4.75	-0.02 -0.4 %
SUPERH22	Mar 2022	0	76,651	0.00 %	76,651	25.55 %	61,051	18.20 %	51,651	0.00 %	51,651	0.99	0.98	0.01 1.02 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	11.50	0.40	3.60
IRPC	4.08	0.12	3.03
MEGA	54.00	1.50	2.86
CRC	36.75	1.00	2.80
BLAND	1.11	0.03	2.78
GUNKUL	4.92	0.12	2.50
SPALI	22.60	0.50	2.26
BAY	35.50	0.75	2.16
SPRC	9.70	0.20	2.11
STEC	14.60	0.30	2.10

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	15.00	-0.60	-3.85
TTA	10.00	-0.30	-2.91
KEX	32.50	-0.75	-2.26
PSH	13.20	-0.30	-2.22
THANI	4.22	-0.08	-1.86
ORI	11.10	-0.20	-1.77
BDMS	23.50	-0.40	-1.67
BCPG	13.20	-0.20	-1.49
MBK	13.80	-0.20	-1.43
HMPRO	14.60	-0.20	-1.35

## 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
24/11/2021	64,855	59,120	5,735	25,387	26,815	-1,428	78,036	82,343	-4,307	168,278	442,960

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2021	23,420	28,399	-4,979	6,213	4,839	1,374	23,202	19,597	3,605	52,835	60,296

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/11/2021	0	0	0	15,873	3,062	12,811	10,708	23,519	-12,811	26,581	152,499