

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Nov-21	24-Nov-21	Change	25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21
S50X21	Nov 2021	987.00	988.80	-1.8 -0.18 %	112	-5.08 %	118	-1.67 %	120	-9.77 %	133	-2.21 %	136
S50Z21	Dec 2021	987.40	988.30	-0.9 -0.09 %	359,203	-1.04 %	362,969	0.30 %	361,886	0.38 %	360,514	2.21 %	352,712
S50F22	Jan 2022	984.60	986.90	-2.3 -0.23 %	89	-2.20 %	91	0.00 %	91	0.00 %	91	4.60 %	87
S50H22	Mar 2022	982.40	983.20	-0.8 -0.08 %	52,772	1.22 %	52,134	4.08 %	50,088	0.44 %	49,870	1.31 %	49,223
S50M22	Jun 2022	981.70	982.50	-0.8 -0.08 %	21,903	3.35 %	21,194	2.64 %	20,648	1.48 %	20,347	-1.95 %	20,752
S50U22	Sep 2022	979.50	979.70	-0.2 -0.02 %	6,912	7.10 %	6,454	-1.94 %	6,582	14.11 %	5,768	3.48 %	5,574

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Nov-21	24-Nov-21	Change	25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21
TTBZ21	Dec 2021	89,904	1.24	1.19	0.05 4.20 %	145,273	59.75 %	90,936	0.05 %	90,890	-3.19 %	93,882	0.00 %	93,885
TTBH22	Mar 2022	57,528	1.25	1.18	0.07 5.93 %	315,662	2.94 %	306,635	-44.78 %	555,272	3.55 %	536,211	0.00 %	536,192
TRUEH22	Mar 2022	54,222	4.73	4.73	0.00 0.00 %	73,364	-7.94 %	79,691	65.14 %	48,256	-34.10 %	73,228	16.61 %	62,798
WHAU22	Sep 2022	20,500	3.58	3.56	0.02 0.56 %	11,000	100.00 %	500	0.00 %	0	0.00 %	0	0.00 %	0
WHAH22	Mar 2022	9,514	3.64	3.60	0.04 1.11 %	65,882	-0.75 %	66,380	-0.72 %	66,860	7.23 %	62,350	9.64 %	56,870
PLANBZ21	Dec 2021	8,001	7.05	6.80	0.25 3.68 %	6,868	-39.59 %	11,369	0.00 %	11,369	0.00 %	11,369	0.00 %	11,369
GUNKULH22	Mar 2022	7,247	4.99	4.91	0.08 1.63 %	42,998	20.18 %	35,777	-7.06 %	38,496	2.99 %	37,378	9.55 %	34,121
TRUEZ21	Dec 2021	6,460	4.76	4.76	0.00 0.00 %	114,034	-1.72 %	116,028	-1.32 %	117,576	-9.88 %	130,465	-29.65 %	185,452
GUNKULZ21	Dec 2021	6,327	4.97	4.95	0.02 0.40 %	231,406	2.20 %	226,424	-0.91 %	228,502	1.78 %	224,508	3.09 %	217,771
IRPCH22	Mar 2022	5,603	4.05	4.07	-0.02 -0.49 %	22,810	18.41 %	19,264	30.44 %	14,769	0.14 %	14,748	4.54 %	14,107

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	(+/-)	19-Nov-21	25-Nov-21	24-Nov-21	Change
TTBH22	Mar 2022	57,528	315,662	2.94 %	306,635	-44.78 %	555,272	3.55 %	536,211	0.00 %	536,192	1.25	1.18	0.07 5.93 %
GUNKULZ21	Dec 2021	6,327	231,406	2.20 %	226,424	-0.91 %	228,502	1.78 %	224,508	3.09 %	217,771	4.97	4.95	0.02 0.4 %
TTBZ21	Dec 2021	89,904	145,273	59.75 %	90,936	0.05 %	90,890	-3.19 %	93,882	0.00 %	93,885	1.24	1.19	0.05 4.2 %
SUPERZ21	Dec 2021	101	143,779	-0.06 %	143,859	-0.78 %	144,996	-5.23 %	153,003	0.66 %	152,005	0.98	0.99	-0.01 -1.0 %
BLANDZ21	Dec 2021	94	141,287	0.00 %	141,290	-1.02 %	142,751	0.35 %	142,251	0.00 %	142,252	1.11	1.13	-0.02 -1.8 %
BLANDH22	Mar 2022	2	126,504	0.00 %	126,504	3.28 %	122,490	0.00 %	122,489	0.00 %	122,483	1.11	1.14	-0.03 -2.6 %
TRUEZ21	Dec 2021	6,460	114,034	-1.72 %	116,028	-1.32 %	117,576	-9.88 %	130,465	-29.65 %	185,452	4.76	4.76	0 0 %
SIRIZ21	Dec 2021	1,226	103,919	0.81 %	103,079	0.44 %	102,627	-20.13 %	128,491	0.54 %	127,797	1.28	1.30	-0.02 -1.5 %
SUPERH22	Mar 2022	0	76,651	0.00 %	76,651	0.00 %	76,651	25.55 %	61,051	18.20 %	51,651	0.98	0.99	-0.01 -1.0 %
SIRIH22	Mar 2022	1,034	73,668	1.42 %	72,634	0.00 %	72,633	2.85 %	70,621	11.88 %	63,121	1.28	1.30	-0.02 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	7.30	0.50	7.35
TTB	1.25	0.06	5.04
JMT	60.25	2.25	3.88
ORI	11.40	0.30	2.70
EPG	11.90	0.30	2.59
TTCL	4.80	0.12	2.56
RS	21.00	0.50	2.44
SCB	130.50	3.00	2.35
KEX	33.25	0.75	2.31
VGI	7.00	0.15	2.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	20.40	-1.10	-5.12
STPI	5.05	-0.25	-4.72
TKN	7.30	-0.20	-2.67
BAM	20.80	-0.50	-2.35
CPALL	61.50	-1.25	-1.99
GLOBAL	19.80	-0.40	-1.98
ADVANC	210.00	-4.00	-1.87
WHAUP	4.28	-0.08	-1.83
CPN	55.50	-1.00	-1.77
TISCO	91.75	-1.50	-1.61

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
25/11/2021	33,897	47,375	-13,478	20,364	19,062	1,302	55,060	42,884	12,176	109,321	440,991

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/11/2021	20,576	20,975	-399	4,902	4,629	273	18,788	18,662	126	44,266	58,114