

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Nov-21	25-Nov-21	Change	26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21
S50X21	Nov 2021	961.30	987.00	-25.7 -2.6 %	90	-19.64 %	112	-5.08 %	118	-1.67 %	120	-9.77 %	133
S50Z21	Dec 2021	961.10	987.40	-26.3 -2.66 %	364,183	1.39 %	359,203	-1.04 %	362,969	0.30 %	361,886	0.38 %	360,514
S50F22	Jan 2022	959.40	984.60	-25.2 -2.56 %	117	31.46 %	89	-2.20 %	91	0.00 %	91	0.00 %	91
S50H22	Mar 2022	956.40	982.40	-26 -2.65 %	60,138	13.96 %	52,772	1.22 %	52,134	4.08 %	50,088	0.44 %	49,870
S50M22	Jun 2022	955.40	981.70	-26.3 -2.68 %	22,925	4.67 %	21,903	3.35 %	21,194	2.64 %	20,648	1.48 %	20,347
S50U22	Sep 2022	953.50	979.50	-26 -2.65 %	8,132	17.65 %	6,912	7.10 %	6,454	-1.94 %	6,582	14.11 %	5,768

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Nov-21	25-Nov-21	Change	26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21
TTBH22	Mar 2022	276,111	1.21	1.25	-0.04 -3.20 %	106,526	-66.25 %	315,662	2.94 %	306,635	-44.78 %	555,272	3.55 %	536,211
TTBZ21	Dec 2021	134,726	1.22	1.24	-0.02 -1.61 %	45,616	-68.60 %	145,273	59.75 %	90,936	0.05 %	90,890	-3.19 %	93,882
WHAU22	Sep 2022	44,000	3.45	3.58	-0.13 -3.63 %	33,000	200.00 %	11,000	100.00 %	500	0.00 %	0	0.00 %	0
SIRIH22	Mar 2022	43,102	1.23	1.28	-0.05 -3.91 %	96,689	31.25 %	73,668	1.42 %	72,634	0.00 %	72,633	2.85 %	70,621
SUPERH22	Mar 2022	37,001	0.95	0.98	-0.03 -3.06 %	45,651	-40.44 %	76,651	0.00 %	76,651	0.00 %	76,651	25.55 %	61,051
TRUEH22	Mar 2022	30,347	4.67	4.73	-0.06 -1.27 %	66,869	-8.85 %	73,364	-7.94 %	79,691	65.14 %	48,256	-34.10 %	73,228
KTBH22	Mar 2022	26,478	11.60	11.77	-0.17 -1.44 %	18,189	-53.53 %	39,144	-1.63 %	39,793	-25.67 %	53,539	3.97 %	51,495
WHAH22	Mar 2022	25,253	3.49	3.64	-0.15 -4.12 %	58,726	-10.86 %	65,882	-0.75 %	66,380	-0.72 %	66,860	7.23 %	62,350
SIRIZ21	Dec 2021	19,242	1.24	1.28	-0.04 -3.12 %	92,184	-11.29 %	103,919	0.81 %	103,079	0.44 %	102,627	-20.13 %	128,491
TRUEZ21	Dec 2021	15,695	4.69	4.76	-0.07 -1.47 %	113,944	-0.08 %	114,034	-1.72 %	116,028	-1.32 %	117,576	-9.88 %	130,465

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21	(+/-)	23-Nov-21	(+/-)	22-Nov-21	26-Nov-21	25-Nov-21	Change
GUNKULZ21	Dec 2021	9,595	224,605	-2.94 %	231,406	2.20 %	226,424	-0.91 %	228,502	1.78 %	224,508	4.80	4.97	-0.2 -3.4 %
BLANDZ21	Dec 2021	637	141,135	-0.11 %	141,287	0.00 %	141,290	-1.02 %	142,751	0.35 %	142,251	1.08	1.11	-0.03 -2.7 %
SUPERZ21	Dec 2021	3,073	140,743	-2.11 %	143,779	-0.06 %	143,859	-0.78 %	144,996	-5.23 %	153,003	0.94	0.98	-0.04 -4.1 %
BLANDH22	Mar 2022	1,006	126,510	0.00 %	126,504	0.00 %	126,504	3.28 %	122,490	0.00 %	122,489	1.09	1.11	-0.02 -1.8 %
TRUEZ21	Dec 2021	15,695	113,944	-0.08 %	114,034	-1.72 %	116,028	-1.32 %	117,576	-9.88 %	130,465	4.69	4.76	-0.07 -1.5 %
TTBH22	Mar 2022	276,111	106,526	-66.25 %	315,662	2.94 %	306,635	-44.78 %	555,272	3.55 %	536,211	1.21	1.25	-0.04 -3.2 %
SIRIH22	Mar 2022	43,102	96,689	31.25 %	73,668	1.42 %	72,634	0.00 %	72,633	2.85 %	70,621	1.23	1.28	-0.05 -3.9 %
SIRIZ21	Dec 2021	19,242	92,184	-11.29 %	103,919	0.81 %	103,079	0.44 %	102,627	-20.13 %	128,491	1.24	1.28	-0.04 -3.1 %
TRUEH22	Mar 2022	30,347	66,869	-8.85 %	73,364	-7.94 %	79,691	65.14 %	48,256	-34.10 %	73,228	4.67	4.73	-0.06 -1.3 %
JASZ21	Dec 2021	6,795	61,382	-4.85 %	64,513	-4.44 %	67,513	0.01 %	67,505	-1.36 %	68,438	2.88	2.97	-0.09 -3.0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	30.75	2.75	9.82
BCH	20.90	0.90	4.50
CHG	3.80	0.14	3.83
STA	31.25	1.00	3.31
SPCG	18.20	0.20	1.11
TOA	33.50	0.00	0.00
EASTW	9.55	0.00	0.00
THANI	4.18	-0.02	-0.48
AEONTS	187.50	-1.50	-0.79
JMT	59.75	-0.50	-0.83

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	10.20	-0.70	-6.42
CRC	34.00	-2.25	-6.21
AOT	63.00	-3.75	-5.62
WHA	3.44	-0.20	-5.49
ERW	3.04	-0.16	-5.00
MINT	29.25	-1.50	-4.88
AWC	4.30	-0.22	-4.87
BJC	34.25	-1.75	-4.86
BEAUTY	1.58	-0.08	-4.82
STPI	4.82	-0.23	-4.55

## 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
26/11/2021	83,008	138,750	-55,742	58,039	54,349	3,690	177,434	125,382	52,052	318,481	455,585

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2021	21,717	15,696	6,021	5,684	6,337	-653	11,833	17,201	-5,368	39,234	58,122

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2021	0	0	0	17,809	1,211	16,598	10,002	26,600	-16,598	27,811	171,983