

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Nov-21	29-Nov-21	Change	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21
S50Z21	Dec 2021	929.30	946.50	-17.2 -1.82 %	341,874	-4.00 %	356,104	-2.22 %	364,183	1.39 %	359,203	-1.04 %	362,969
S50F22	Jan 2022	928.30	946.00	-17.7 -1.87 %	158	19.70 %	132	12.82 %	117	31.46 %	89	-2.20 %	91
S50G22	Feb 2022	928.40	946.00	-17.6 -1.86 %	3	200.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0
S50H22	Mar 2022	925.00	941.90	-16.9 -1.79 %	68,091	5.48 %	64,556	7.35 %	60,138	13.96 %	52,772	1.22 %	52,134
S50M22	Jun 2022	924.00	941.10	-17.1 -1.82 %	23,160	-0.05 %	23,172	1.08 %	22,925	4.67 %	21,903	3.35 %	21,194
S50U22	Sep 2022	921.60	939.40	-17.8 -1.89 %	8,460	2.74 %	8,234	1.25 %	8,132	17.65 %	6,912	7.10 %	6,454

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Nov-21	29-Nov-21	Change	30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21
GUNKULZ21	Dec 2021	32,513	4.54	4.77	-0.23 -4.82 %	198,240	-10.04 %	220,361	-1.89 %	224,605	-2.94 %	231,406	2.20 %	226,424
KBANKH22	Mar 2022	24,108	132.50	137.09	-4.59 -3.35 %	3,643	-85.66 %	25,396	-4.69 %	26,646	-1.40 %	27,023	1.45 %	26,638
PTGH22	Mar 2022	19,810	14.50	14.59	-0.09 -0.62 %	23,959	-38.59 %	39,017	-9.10 %	42,922	0.04 %	42,903	0.00 %	42,903
IRPCH22	Mar 2022	17,257	3.70	3.85	-0.15 -3.90 %	20,710	-15.97 %	24,645	-1.86 %	25,111	10.09 %	22,810	18.41 %	19,264
TRUEZ21	Dec 2021	16,977	4.51	4.63	-0.12 -2.59 %	85,165	-5.81 %	90,418	-20.65 %	113,944	-0.08 %	114,034	-1.72 %	116,028
BBLH22	Mar 2022	16,100	113.50	117.00	-3.50 -2.99 %	4,630	-75.16 %	18,638	-18.39 %	22,837	0.47 %	22,731	0.71 %	22,571
SIRIH22	Mar 2022	16,026	1.16	1.20	-0.04 -3.33 %	112,718	3.69 %	108,709	12.43 %	96,689	31.25 %	73,668	1.42 %	72,634
JASZ21	Dec 2021	15,907	2.87	2.93	-0.06 -2.05 %	39,114	-22.89 %	50,724	-17.36 %	61,382	-4.85 %	64,513	-4.44 %	67,513
TRUEH22	Mar 2022	15,824	4.54	4.62	-0.08 -1.73 %	76,284	-4.72 %	80,059	19.73 %	66,869	-8.85 %	73,364	-7.94 %	79,691
TOPH22	Mar 2022	15,328	47.00	48.39	-1.39 -2.87 %	2,392	-79.65 %	11,755	-3.71 %	12,208	-31.20 %	17,745	0.20 %	17,710

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			*30-Nov-21	(+/-)	29-Nov-21	(+/-)	26-Nov-21	(+/-)	25-Nov-21	(+/-)	24-Nov-21	30-Nov-21	29-Nov-21	Change
GUNKULZ21	Dec 2021	32,513	198,240	-10.04 %	220,361	-1.89 %	224,605	-2.94 %	231,406	2.20 %	226,424	4.54	4.77	-0.2 -4.8 %
BLANDZ21	Dec 2021	838	138,282	-0.50 %	138,982	-1.53 %	141,135	-0.11 %	141,287	0.00 %	141,290	1.03	1.07	-0.04 -3.7 %
SUPERZ21	Dec 2021	5,297	136,620	-2.84 %	140,620	-0.09 %	140,743	-2.11 %	143,779	-0.06 %	143,859	0.94	0.94	0 0 %
TTBH22	Mar 2022	14,774	127,141	9.10 %	116,538	9.40 %	106,526	-66.25 %	315,662	2.94 %	306,635	1.19	1.21	-0.02 -1.7 %
BLANDH22	Mar 2022	121	126,672	0.08 %	126,568	0.05 %	126,510	0.00 %	126,504	0.00 %	126,504	1.02	1.06	-0.04 -3.8 %
SIRIH22	Mar 2022	16,026	112,718	3.69 %	108,709	12.43 %	96,689	31.25 %	73,668	1.42 %	72,634	1.16	1.20	-0.04 -3.3 %
TRUEZ21	Dec 2021	16,977	85,165	-5.81 %	90,418	-20.65 %	113,944	-0.08 %	114,034	-1.72 %	116,028	4.51	4.63	-0.1 -2.6 %
SIRIZ21	Dec 2021	6,506	76,380	-7.30 %	82,397	-10.62 %	92,184	-11.29 %	103,919	0.81 %	103,079	1.20	1.17	0.03 2.56 %
TRUEH22	Mar 2022	15,824	76,284	-4.72 %	80,059	19.73 %	66,869	-8.85 %	73,364	-7.94 %	79,691	4.54	4.62	-0.08 -1.7 %
WHAH22	Mar 2022	6,088	53,762	-1.77 %	54,732	-6.80 %	58,726	-10.86 %	65,882	-0.75 %	66,380	3.31	3.32	-0.01 -0.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	82.00	3.00	3.80
HANA	93.50	2.50	2.75
RS	21.10	0.50	2.43
KCE	92.00	1.75	1.94
S	1.82	0.03	1.68
BTS	9.20	0.15	1.66
AWC	4.28	0.06	1.42
QH	2.22	0.02	0.91
DELTA	446.00	4.00	0.90
BEM	8.45	0.05	0.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	30.00	-2.50	-7.69
STA	29.75	-2.25	-7.03
TTA	9.15	-0.65	-6.63
GUNKUL	4.54	-0.22	-4.62
TKN	6.65	-0.30	-4.32
BLA	29.00	-1.25	-4.13
TOP	46.50	-2.00	-4.12
AAV	2.44	-0.10	-3.94
BANPU	10.30	-0.40	-3.74
THCOM	10.50	-0.40	-3.67

## 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
30/11/2021	135,190	139,605	-4,415	67,746	63,743	4,003	159,238	158,826	412	362,174	441,746

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2021	16,938	16,995	-57	3,729	4,978	-1,249	14,399	13,093	1,306	35,066	57,313

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/11/2021	0	0	0	3,856	2,495	1,361	6,307	7,668	-1,361	10,163	168,649