

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Sep-21	29-Sep-21	Change	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21
S50V21	Oct 2021	962.30	970.60	-8.3 -0.86 %	422	13.14 %	373	23.10 %	303	-5.90 %	322	26.77 %	254
S50X21	Nov 2021	960.50	969.60	-9.1 -0.94 %	130	4.84 %	124	5.98 %	117	-8.59 %	128	-3.03 %	132
S50Z21	Dec 2021	962.20	971.10	-8.9 -0.92 %	333,284	1.46 %	328,493	0.52 %	326,798	38.89 %	235,295	87.81 %	125,283
S50H22	Mar 2022	958.70	967.90	-9.2 -0.95 %	28,397	42.89 %	19,874	6.99 %	18,576	3.29 %	17,985	8.17 %	16,626
S50M22	Jun 2022	956.70	965.60	-8.9 -0.92 %	12,275	5.08 %	11,682	4.95 %	11,131	0.25 %	11,103	16.41 %	9,538
S50U22	Sep 2022	953.60	961.80	-8.2 -0.85 %	763	336.00 %	175	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Sep-21	29-Sep-21	Change	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21
GUNKULZ21	Dec 2021	81,486	4.88	4.85	0.03 0.62 %	192,108	3.49 %	185,636	-1.31 %	188,105	1.52 %	185,294	35.09 %	137,159
TRUEZ21	Dec 2021	59,111	3.80	4.02	-0.22 -5.47 %	88,962	-13.15 %	102,436	19.09 %	86,018	-18.06 %	104,982	37.42 %	76,397
TTBZ21	Dec 2021	29,185	1.14	1.15	-0.01 -0.87 %	228,048	1.83 %	223,949	-4.06 %	233,438	2.34 %	228,092	73.63 %	131,363
GUNKULH22	Mar 2022	19,000	4.84	4.81	0.03 0.62 %	34,573	86.15 %	18,573	36.84 %	13,573	3.90 %	13,063	18.29 %	11,043
WHAZ21	Dec 2021	17,097	3.15	3.23	-0.08 -2.48 %	37,125	-3.30 %	38,392	4.44 %	36,760	8.19 %	33,976	32.39 %	25,664
SIRIZ21	Dec 2021	10,358	1.22	1.22	0.00 0.00 %	133,367	7.43 %	124,143	1.64 %	122,142	14.03 %	107,117	48.84 %	71,966
CHGZ21	Dec 2021	9,087	3.73	3.72	0.01 0.27 %	11,654	-11.10 %	13,109	8.27 %	12,108	1.49 %	11,930	27.14 %	9,383
SUPERZ21	Dec 2021	9,044	0.96	0.96	0.00 0.00 %	203,093	-1.44 %	206,054	-0.47 %	207,031	5.19 %	196,811	7.67 %	182,784
TRUEH22	Mar 2022	4,799	3.80	4.02	-0.22 -5.47 %	14,536	13.91 %	12,761	4.45 %	12,217	4.19 %	11,726	34.77 %	8,701
TUZ21	Dec 2021	4,628	21.78	21.60	0.18 0.83 %	7,858	-23.50 %	10,272	-3.74 %	10,671	-5.32 %	11,271	10.99 %	10,155

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21	30-Sep-21	29-Sep-21	Change
TTBZ21	Dec 2021	29,185	228,048	1.83 %	223,949	-4.06 %	233,438	2.34 %	228,092	73.63 %	131,363	1.14	1.15	-0.01 -0.9 %
SUPERZ21	Dec 2021	9,044	203,093	-1.44 %	206,054	-0.47 %	207,031	5.19 %	196,811	7.67 %	182,784	0.96	0.96	0 0 %
GUNKULZ21	Dec 2021	81,486	192,108	3.49 %	185,636	-1.31 %	188,105	1.52 %	185,294	35.09 %	137,159	4.88	4.85	0.03 0.62 %
BLANDZ21	Dec 2021	1,253	145,285	-0.54 %	146,073	1.11 %	144,463	1.45 %	142,401	4.95 %	135,685	1.11	1.09	0.02 1.83 %
SIRIZ21	Dec 2021	10,358	133,367	7.43 %	124,143	1.64 %	122,142	14.03 %	107,117	48.84 %	71,966	1.22	1.22	0 0 %
BLANDH22	Mar 2022	2,000	118,639	1.71 %	116,639	0.10 %	116,527	281.72 %	30,527	24.46 %	24,527	1.10	1.08	0.02 1.85 %
TRUEZ21	Dec 2021	59,111	88,962	-13.15 %	102,436	19.09 %	86,018	-18.06 %	104,982	37.42 %	76,397	3.80	4.02	-0.2 -5.5 %
BANPUZ21X	Dec 2021	4,066	52,694	-3.84 %	54,798	2.90 %	53,253	6.57 %	49,969	-1.82 %	50,893	12.59	12.75	-0.2 -1.3 %
ITDZ21	Dec 2021	3,880	43,123	6.62 %	40,446	14.63 %	35,283	8.76 %	32,441	21.10 %	26,789	2.35	2.40	-0.05 -2.1 %
SUPERH22	Mar 2022	0	43,001	0.00 %	43,001	-17.31 %	52,000	0.00 %	52,000	0.00 %	52,000	0.96	0.96	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	4.66	0.18	4.02
S	2.06	0.04	1.98
GFPT	12.40	0.20	1.64
CHG	3.76	0.06	1.62
TU	21.70	0.30	1.40
BDMS	22.80	0.30	1.33
GUNKUL	4.86	0.06	1.25
GULF	41.50	0.50	1.22
CPALL	63.50	0.75	1.20
BPP	17.70	0.20	1.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	3.80	-0.20	-5.00
AAV	2.70	-0.12	-4.26
BAY	32.50	-1.25	-3.70
STEC	13.60	-0.50	-3.55
BBL	116.50	-3.50	-2.92
KBANK	133.50	-4.00	-2.91
CBG	120.00	-3.50	-2.83
JAS	2.86	-0.08	-2.72
TTB	1.11	-0.03	-2.63
ITD	2.30	-0.06	-2.54

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
30/09/2021	78,393	117,429	-39,036	48,948	39,369	9,579	128,331	98,874	29,457	255,672	375,271

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2021	17,888	20,878	-2,990	5,728	7,576	-1,848	40,588	35,750	4,838	64,204	41,412

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2021	0	0	0	6,587	6,223	364	18,862	19,226	-364	25,449	126,651