

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Oct-21	30-Sep-21	Change	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21
S50V21	Oct 2021	960.90	962.30	-1.4 -0.15 %	400	-5.21 %	422	13.14 %	373	23.10 %	303	-5.90 %	322
S50X21	Nov 2021	961.10	960.50	0.6 0.06 %	131	0.77 %	130	4.84 %	124	5.98 %	117	-8.59 %	128
S50Z21	Dec 2021	960.10	962.20	-2.1 -0.22 %	322,308	-3.29 %	333,284	1.46 %	328,493	0.52 %	326,798	38.89 %	235,295
S50H22	Mar 2022	956.00	958.70	-2.7 -0.28 %	35,971	26.67 %	28,397	42.89 %	19,874	6.99 %	18,576	3.29 %	17,985
S50M22	Jun 2022	954.20	956.70	-2.5 -0.26 %	12,361	0.70 %	12,275	5.08 %	11,682	4.95 %	11,131	0.25 %	11,103
S50U22	Sep 2022	950.50	953.60	-3.1 -0.33 %	971	27.26 %	763	336.00 %	175	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Oct-21	30-Sep-21	Change	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21
TTBZ21	Dec 2021	75,459	1.14	1.14	0.00 0.00 %	169,301	-25.76 %	228,048	1.83 %	223,949	-4.06 %	233,438	2.34 %	228,092
GUNKULZ21	Dec 2021	30,380	5.08	4.88	0.20 4.10 %	191,246	-0.45 %	192,108	3.49 %	185,636	-1.31 %	188,105	1.52 %	185,294
SIRIZ21	Dec 2021	19,244	1.21	1.22	-0.01 -0.82 %	147,384	10.51 %	133,367	7.43 %	124,143	1.64 %	122,142	14.03 %	107,117
TRUEZ21	Dec 2021	16,804	3.78	3.80	-0.02 -0.53 %	83,903	-5.69 %	88,962	-13.15 %	102,436	19.09 %	86,018	-18.06 %	104,982
SUPERZ21	Dec 2021	16,070	0.95	0.96	-0.01 -1.04 %	208,139	2.48 %	203,093	-1.44 %	206,054	-0.47 %	207,031	5.19 %	196,811
BANPUZ21X	Dec 2021	9,297	13.01	12.59	0.42 3.34 %	49,129	-6.77 %	52,694	-3.84 %	54,798	2.90 %	53,253	6.57 %	49,969
GULFZ21	Dec 2021	6,703	42.89	41.07	1.82 4.43 %	14,580	11.98 %	13,020	0.84 %	12,911	0.99 %	12,785	16.85 %	10,941
GUNKULH22	Mar 2022	5,801	5.04	4.84	0.20 4.13 %	37,373	8.10 %	34,573	86.15 %	18,573	36.84 %	13,573	3.90 %	13,063
TRUEH22	Mar 2022	5,531	3.80	3.80	0.00 0.00 %	18,056	24.22 %	14,536	13.91 %	12,761	4.45 %	12,217	4.19 %	11,726
BANPUH22X	Mar 2022	5,018	12.97	12.80	0.17 1.33 %	10,302	2.61 %	10,040	0.02 %	10,038	24.88 %	8,038	-5.86 %	8,538

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	(+/-)	27-Sep-21	01-Oct-21	30-Sep-21	Change
SUPERZ21	Dec 2021	16,070	208,139	2.48 %	203,093	-1.44 %	206,054	-0.47 %	207,031	5.19 %	196,811	0.95	0.96	-0.01 -1.0 %
GUNKULZ21	Dec 2021	30,380	191,246	-0.45 %	192,108	3.49 %	185,636	-1.31 %	188,105	1.52 %	185,294	5.08	4.88	0.2 4.1 %
TTBZ21	Dec 2021	75,459	169,301	-25.76 %	228,048	1.83 %	223,949	-4.06 %	233,438	2.34 %	228,092	1.14	1.14	0 0 %
SIRIZ21	Dec 2021	19,244	147,384	10.51 %	133,367	7.43 %	124,143	1.64 %	122,142	14.03 %	107,117	1.21	1.22	-0.01 -0.8 %
BLANDZ21	Dec 2021	1,262	145,328	0.03 %	145,285	-0.54 %	146,073	1.11 %	144,463	1.45 %	142,401	1.10	1.11	-0.01 -0.9 %
BLANDH22	Mar 2022	6	118,645	0.01 %	118,639	1.71 %	116,639	0.10 %	116,527	281.72 %	30,527	1.09	1.10	-0.01 -0.9 %
TRUEZ21	Dec 2021	16,804	83,903	-5.69 %	88,962	-13.15 %	102,436	19.09 %	86,018	-18.06 %	104,982	3.78	3.80	-0.02 -0.5 %
BANPUZ21X	Dec 2021	9,297	49,129	-6.77 %	52,694	-3.84 %	54,798	2.90 %	53,253	6.57 %	49,969	13.01	12.59	0.4 3.34 %
SUPERH22	Mar 2022	2,850	45,851	6.63 %	43,001	0.00 %	43,001	-17.31 %	52,000	0.00 %	52,000	0.95	0.96	-0.01 -1.0 %
TTBH22	Mar 2022	5,001	43,547	12.97 %	38,546	0.08 %	38,517	8.45 %	35,516	0.00 %	35,516	1.13	1.13	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	13.00	0.60	4.84
GULF	43.25	1.75	4.22
GUNKUL	5.05	0.19	3.91
JMT	46.00	1.50	3.37
TTA	13.40	0.40	3.08
SPRC	10.10	0.25	2.54
TOP	53.50	1.25	2.39
MTC	59.25	1.00	1.72
PSL	20.40	0.30	1.49
AAV	2.74	0.04	1.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	45.50	-4.50	-9.00
AWC	4.50	-0.16	-3.43
EPG	11.00	-0.30	-2.65
DTAC	40.25	-1.00	-2.42
GFPT	12.10	-0.30	-2.42
MBK	13.60	-0.30	-2.16
BLA	28.50	-0.50	-1.72
STGT	30.75	-0.50	-1.60
WHAUP	4.16	-0.06	-1.42
CBG	118.50	-1.50	-1.25

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
01/10/2021	96,403	92,303	4,100	39,628	39,441	187	97,956	102,243	-4,287	233,987	372,142

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2021	41,686	32,126	9,560	8,821	4,908	3,913	49,204	62,677	-13,473	99,711	37,173

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2021	0	0	0	1,982	1,458	524	23,664	24,188	-524	25,646	123,539