

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Oct-21	01-Oct-21	Change	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21
S50V21	Oct 2021	968.30	960.90	7.4 0.77 %	363	-9.25 %	400	-5.21 %	422	13.14 %	373	23.10 %	303
S50X21	Nov 2021	967.20	961.10	6.1 0.63 %	141	7.63 %	131	0.77 %	130	4.84 %	124	5.98 %	117
S50Z21	Dec 2021	967.00	960.10	6.9 0.72 %	319,456	-0.88 %	322,308	-3.29 %	333,284	1.46 %	328,493	0.52 %	326,798
S50H22	Mar 2022	962.60	956.00	6.6 0.69 %	36,996	2.85 %	35,971	26.67 %	28,397	42.89 %	19,874	6.99 %	18,576
S50M22	Jun 2022	960.40	954.20	6.2 0.65 %	12,467	0.86 %	12,361	0.70 %	12,275	5.08 %	11,682	4.95 %	11,131
S50U22	Sep 2022	956.50	950.50	6 0.63 %	959	-1.24 %	971	27.26 %	763	336.00 %	175	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Oct-21	01-Oct-21	Change	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21
GUNKULZ21	Dec 2021	40,230	5.02	5.08	-0.06 -1.18 %	210,580	10.11 %	191,246	-0.45 %	192,108	3.49 %	185,636	-1.31 %	188,105
TRUEZ21	Dec 2021	29,986	3.95	3.78	0.17 4.50 %	96,562	15.09 %	83,903	-5.69 %	88,962	-13.15 %	102,436	19.09 %	86,018
GUNKULH22	Mar 2022	13,328	5.01	5.04	-0.03 -0.60 %	32,097	-14.12 %	37,373	8.10 %	34,573	86.15 %	18,573	36.84 %	13,573
BANPUZ21X	Dec 2021	7,872	13.44	13.01	0.43 3.31 %	54,147	10.21 %	49,129	-6.77 %	52,694	-3.84 %	54,798	2.90 %	53,253
AMATAZ21	Dec 2021	7,250	18.86	18.28	0.58 3.17 %	2,900	-35.58 %	4,502	-2.15 %	4,601	7.37 %	4,285	-4.25 %	4,475
TTBZ21	Dec 2021	6,165	1.15	1.14	0.01 0.88 %	174,458	3.05 %	169,301	-25.76 %	228,048	1.83 %	223,949	-4.06 %	233,438
GULFZ21	Dec 2021	5,707	43.22	42.89	0.33 0.77 %	17,729	21.60 %	14,580	11.98 %	13,020	0.84 %	12,911	0.99 %	12,785
SIRIZ21	Dec 2021	5,557	1.25	1.21	0.04 3.31 %	151,891	3.06 %	147,384	10.51 %	133,367	7.43 %	124,143	1.64 %	122,142
WHAZ21	Dec 2021	5,263	3.24	3.20	0.04 1.25 %	37,239	2.95 %	36,172	-2.57 %	37,125	-3.30 %	38,392	4.44 %	36,760
TRUEH22	Mar 2022	5,006	3.98	3.80	0.18 4.74 %	15,059	-16.60 %	18,056	24.22 %	14,536	13.91 %	12,761	4.45 %	12,217

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	(+/-)	28-Sep-21	04-Oct-21	01-Oct-21	Change
GUNKULZ21	Dec 2021	40,230	210,580	10.11 %	191,246	-0.45 %	192,108	3.49 %	185,636	-1.31 %	188,105	5.02	5.08	-0.06 -1.2 %
SUPERZ21	Dec 2021	219	208,358	0.11 %	208,139	2.48 %	203,093	-1.44 %	206,054	-0.47 %	207,031	0.97	0.95	0.02 2.11 %
TTBZ21	Dec 2021	6,165	174,458	3.05 %	169,301	-25.76 %	228,048	1.83 %	223,949	-4.06 %	233,438	1.15	1.14	0.01 0.88 %
SIRIZ21	Dec 2021	5,557	151,891	3.06 %	147,384	10.51 %	133,367	7.43 %	124,143	1.64 %	122,142	1.25	1.21	0.04 3.31 %
BLANDZ21	Dec 2021	37	145,334	0.00 %	145,328	0.03 %	145,285	-0.54 %	146,073	1.11 %	144,463	1.11	1.10	0.01 0.91 %
BLANDH22	Mar 2022	0	118,645	0.00 %	118,645	0.01 %	118,639	1.71 %	116,639	0.10 %	116,527	1.10	1.09	0.01 0.92 %
TRUEZ21	Dec 2021	29,986	96,562	15.09 %	83,903	-5.69 %	88,962	-13.15 %	102,436	19.09 %	86,018	3.95	3.78	0.2 4.5 %
BANPUZ21X	Dec 2021	7,872	54,147	10.21 %	49,129	-6.77 %	52,694	-3.84 %	54,798	2.90 %	53,253	13.44	13.01	0.4 3.31 %
TTBH22	Mar 2022	2,501	46,047	5.74 %	43,547	12.97 %	38,546	0.08 %	38,517	8.45 %	35,516	1.12	1.13	-0.01 -0.9 %
SUPERH22	Mar 2022	0	45,851	0.00 %	45,851	6.63 %	43,001	0.00 %	43,001	-17.31 %	52,000	0.97	0.95	0.02 2.11 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	71.25	5.00	7.55
THCOM	10.70	0.60	5.94
TRUE	3.94	0.18	4.79
AMATA	18.90	0.80	4.42
MBK	14.20	0.60	4.41
MINT	32.50	1.25	4.00
PRM	6.65	0.25	3.91
AAV	2.84	0.10	3.65
CENDEL	36.00	1.25	3.60
SIRI	1.25	0.04	3.31

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	19.60	-0.80	-3.92
TTA	13.00	-0.40	-2.99
INTUCH	77.25	-2.25	-2.83
TVO	30.75	-0.50	-1.60
BCH	20.90	-0.30	-1.42
GUNKUL	4.98	-0.07	-1.39
PTG	16.00	-0.20	-1.23
CKP	5.30	-0.05	-0.93
BBL	116.50	-1.00	-0.85
HMPRO	13.50	-0.10	-0.74

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
04/10/2021	75,687	66,394	9,293	27,683	26,440	1,243	72,925	83,461	-10,536	176,295	370,382

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2021	17,676	19,389	-1,713	4,136	4,601	-465	17,734	15,556	2,178	39,546	38,630

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2021	0	0	0	808	1,556	-748	9,111	8,363	748	9,919	122,998