

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Oct-21	04-Oct-21	Change	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21
S50V21	Oct 2021	976.30	968.30	8 0.83 %	325	-10.47 %	363	-9.25 %	400	-5.21 %	422	13.14 %	373
S50X21	Nov 2021	976.10	967.20	8.9 0.92 %	140	-0.71 %	141	7.63 %	131	0.77 %	130	4.84 %	124
S50Z21	Dec 2021	974.60	967.00	7.6 0.79 %	331,279	3.70 %	319,456	-0.88 %	322,308	-3.29 %	333,284	1.46 %	328,493
S50H22	Mar 2022	970.00	962.60	7.4 0.77 %	36,518	-1.29 %	36,996	2.85 %	35,971	26.67 %	28,397	42.89 %	19,874
S50M22	Jun 2022	967.60	960.40	7.2 0.75 %	12,042	-3.41 %	12,467	0.86 %	12,361	0.70 %	12,275	5.08 %	11,682
S50U22	Sep 2022	963.60	956.50	7.1 0.74 %	1,254	30.76 %	959	-1.24 %	971	27.26 %	763	336.00 %	175

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Oct-21	04-Oct-21	Change	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21
TRUEZ21	Dec 2021	49,696	4.08	3.95	0.13 3.29 %	82,715	-14.34 %	96,562	15.09 %	83,903	-5.69 %	88,962	-13.15 %	102,436
GUNKULZ21	Dec 2021	37,476	5.22	5.02	0.20 3.98 %	212,012	0.68 %	210,580	10.11 %	191,246	-0.45 %	192,108	3.49 %	185,636
TRUEH22	Mar 2022	13,574	4.08	3.98	0.10 2.51 %	18,613	23.60 %	15,059	-16.60 %	18,056	24.22 %	14,536	13.91 %	12,761
TTBZ21	Dec 2021	11,129	1.14	1.15	-0.01 -0.87 %	185,362	6.25 %	174,458	3.05 %	169,301	-25.76 %	228,048	1.83 %	223,949
IRPCZ21	Dec 2021	11,019	4.37	4.24	0.13 3.07 %	27,460	-8.39 %	29,974	-5.58 %	31,745	-2.65 %	32,608	-1.00 %	32,937
GUNKULH22	Mar 2022	10,315	5.18	5.01	0.17 3.39 %	37,407	16.54 %	32,097	-14.12 %	37,373	8.10 %	34,573	86.15 %	18,573
WHAZ21	Dec 2021	9,820	3.29	3.24	0.05 1.54 %	34,203	-8.15 %	37,239	2.95 %	36,172	-2.57 %	37,125	-3.30 %	38,392
SIRIZ21	Dec 2021	9,217	1.24	1.25	-0.01 -0.80 %	155,786	2.56 %	151,891	3.06 %	147,384	10.51 %	133,367	7.43 %	124,143
BANPUZ21X	Dec 2021	8,899	13.87	13.44	0.43 3.20 %	54,192	0.08 %	54,147	10.21 %	49,129	-6.77 %	52,694	-3.84 %	54,798
KBANKZ21	Dec 2021	4,165	138.30	137.45	0.85 0.62 %	8,258	7.33 %	7,694	2.67 %	7,494	7.39 %	6,978	0.69 %	6,930

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	(+/-)	29-Sep-21	05-Oct-21	04-Oct-21	Change
GUNKULZ21	Dec 2021	37,476	212,012	0.68 %	210,580	10.11 %	191,246	-0.45 %	192,108	3.49 %	185,636	5.22	5.02	0.2 3.98 %
SUPERZ21	Dec 2021	3,641	209,958	0.77 %	208,358	0.11 %	208,139	2.48 %	203,093	-1.44 %	206,054	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	11,129	185,362	6.25 %	174,458	3.05 %	169,301	-25.76 %	228,048	1.83 %	223,949	1.14	1.15	-0.01 -0.9 %
SIRIZ21	Dec 2021	9,217	155,786	2.56 %	151,891	3.06 %	147,384	10.51 %	133,367	7.43 %	124,143	1.24	1.25	-0.01 -0.8 %
BLANDZ21	Dec 2021	106	145,434	0.07 %	145,334	0.00 %	145,328	0.03 %	145,285	-0.54 %	146,073	1.11	1.11	0 0 %
BLANDH22	Mar 2022	0	118,645	0.00 %	118,645	0.00 %	118,645	0.01 %	118,639	1.71 %	116,639	1.10	1.10	0 0 %
TRUEZ21	Dec 2021	49,696	82,715	-14.34 %	96,562	15.09 %	83,903	-5.69 %	88,962	-13.15 %	102,436	4.08	3.95	0.1 3.29 %
BANPUZ21X	Dec 2021	8,899	54,192	0.08 %	54,147	10.21 %	49,129	-6.77 %	52,694	-3.84 %	54,798	13.87	13.44	0.4 3.2 %
TTBH22	Mar 2022	1	46,048	0.00 %	46,047	5.74 %	43,547	12.97 %	38,546	0.08 %	38,517	1.11	1.12	-0.01 -0.9 %
SUPERH22	Mar 2022	0	45,851	0.00 %	45,851	0.00 %	45,851	6.63 %	43,001	0.00 %	43,001	0.98	0.97	0.01 1.03 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	20.70	1.10	5.61
GUNKUL	5.20	0.22	4.42
BANPU	13.90	0.50	3.73
BCP	28.50	1.00	3.64
TRUE	4.06	0.12	3.05
GULF	44.50	1.25	2.89
IRPC	4.38	0.12	2.82
DTAC	41.25	1.00	2.48
WHA	3.30	0.08	2.48
SCGP	63.00	1.50	2.44

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	4.38	-0.28	-6.01
HANA	74.50	-3.25	-4.18
MEGA	44.50	-1.25	-2.73
SIRI	1.22	-0.03	-2.40
DELTA	452.00	-8.00	-1.74
PRM	6.55	-0.10	-1.50
SPALI	20.10	-0.30	-1.47
PTG	15.80	-0.20	-1.25
IVL	44.00	-0.50	-1.12
EASTW	9.85	-0.10	-1.01

## 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
05/10/2021	83,957	79,835	4,122	32,782	33,956	-1,174	86,096	89,044	-2,948	202,835	381,558

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2021	25,237	23,758	1,479	5,657	5,803	-146	19,773	21,106	-1,333	50,667	39,141

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/10/2021	0	0	0	3,472	382	3,090	7,842	10,932	-3,090	11,314	125,924