

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Oct-21	05-Oct-21	Change	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21
S50V21	Oct 2021	968.40	976.30	-7.9 -0.81 %	322	-0.92 %	325	-10.47 %	363	-9.25 %	400	-5.21 %	422
S50X21	Nov 2021	967.90	976.10	-8.2 -0.84 %	139	-0.71 %	140	-0.71 %	141	7.63 %	131	0.77 %	130
S50Z21	Dec 2021	966.30	974.60	-8.3 -0.85 %	337,682	1.93 %	331,279	3.70 %	319,456	-0.88 %	322,308	-3.29 %	333,284
S50H22	Mar 2022	961.80	970.00	-8.2 -0.85 %	39,400	7.89 %	36,518	-1.29 %	36,996	2.85 %	35,971	26.67 %	28,397
S50M22	Jun 2022	959.70	967.60	-7.9 -0.82 %	11,894	-1.23 %	12,042	-3.41 %	12,467	0.86 %	12,361	0.70 %	12,275
S50U22	Sep 2022	956.50	963.60	-7.1 -0.74 %	1,553	23.84 %	1,254	30.76 %	959	-1.24 %	971	27.26 %	763

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Oct-21	05-Oct-21	Change	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21
GUNKULZ21	Dec 2021	65,002	5.34	5.22	0.12 2.30 %	183,844	-13.29 %	212,012	0.68 %	210,580	10.11 %	191,246	-0.45 %	192,108
WHAZ21	Dec 2021	47,356	3.34	3.29	0.05 1.52 %	62,892	83.88 %	34,203	-8.15 %	37,239	2.95 %	36,172	-2.57 %	37,125
TRUEZ21	Dec 2021	31,271	4.07	4.08	-0.01 -0.25 %	104,448	26.27 %	82,715	-14.34 %	96,562	15.09 %	83,903	-5.69 %	88,962
SIRIZ21	Dec 2021	26,379	1.25	1.24	0.01 0.81 %	156,815	0.66 %	155,786	2.56 %	151,891	3.06 %	147,384	10.51 %	133,367
GUNKULH22	Mar 2022	24,491	5.30	5.18	0.12 2.32 %	49,761	33.03 %	37,407	16.54 %	32,097	-14.12 %	37,373	8.10 %	34,573
BANPUZ21X	Dec 2021	21,751	14.50	13.87	0.63 4.54 %	45,920	-15.26 %	54,192	0.08 %	54,147	10.21 %	49,129	-6.77 %	52,694
IRPCZ21	Dec 2021	17,302	4.41	4.37	0.04 0.92 %	27,054	-1.48 %	27,460	-8.39 %	29,974	-5.58 %	31,745	-2.65 %	32,608
AWCZ21	Dec 2021	13,513	4.64	4.69	-0.05 -1.07 %	31,985	48.91 %	21,479	0.00 %	21,479	13.35 %	18,950	2.77 %	18,440
TRUEH22	Mar 2022	9,633	4.07	4.08	-0.01 -0.25 %	13,234	-28.90 %	18,613	23.60 %	15,059	-16.60 %	18,056	24.22 %	14,536
JASZ21	Dec 2021	6,357	2.98	2.93	0.05 1.71 %	40,207	7.53 %	37,390	-6.27 %	39,891	0.01 %	39,886	-0.04 %	39,902

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	(+/-)	30-Sep-21	06-Oct-21	05-Oct-21	Change
SUPERZ21	Dec 2021	267	210,208	0.12 %	209,958	0.77 %	208,358	0.11 %	208,139	2.48 %	203,093	0.97	0.98	-0.01 -1.0 %
TTBZ21	Dec 2021	2,454	184,432	-0.50 %	185,362	6.25 %	174,458	3.05 %	169,301	-25.76 %	228,048	1.14	1.14	0 0 %
GUNKULZ21	Dec 2021	65,002	183,844	-13.29 %	212,012	0.68 %	210,580	10.11 %	191,246	-0.45 %	192,108	5.34	5.22	0.1 2.3 %
SIRIZ21	Dec 2021	26,379	156,815	0.66 %	155,786	2.56 %	151,891	3.06 %	147,384	10.51 %	133,367	1.25	1.24	0.01 0.81 %
BLANDZ21	Dec 2021	3,179	144,296	-0.78 %	145,434	0.07 %	145,334	0.00 %	145,328	0.03 %	145,285	1.11	1.11	0 0 %
BLANDH22	Mar 2022	2	118,646	0.00 %	118,645	0.00 %	118,645	0.00 %	118,645	0.01 %	118,639	1.10	1.10	0 0 %
TRUEZ21	Dec 2021	31,271	104,448	26.27 %	82,715	-14.34 %	96,562	15.09 %	83,903	-5.69 %	88,962	4.07	4.08	-0.01 -0.3 %
WHAZ21	Dec 2021	47,356	62,892	83.88 %	34,203	-8.15 %	37,239	2.95 %	36,172	-2.57 %	37,125	3.34	3.29	0.05 1.52 %
SUPERH22	Mar 2022	4,000	49,851	8.72 %	45,851	0.00 %	45,851	0.00 %	45,851	6.63 %	43,001	0.97	0.98	-0.01 -1.0 %
GUNKULH22	Mar 2022	24,491	49,761	33.03 %	37,407	16.54 %	32,097	-14.12 %	37,373	8.10 %	34,573	5.30	5.18	0.1 2.32 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	21.80	1.10	5.31
TTA	13.80	0.60	4.55
IVL	46.00	2.00	4.55
BLA	29.75	1.25	4.39
BANPU	14.50	0.60	4.32
GUNKUL	5.40	0.20	3.85
EPG	11.20	0.40	3.70
TOP	56.50	1.75	3.20
PLANB	6.65	0.20	3.10
BEC	14.00	0.40	2.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	143.00	-3.50	-2.39
SCGP	61.50	-1.50	-2.38
MBK	14.00	-0.30	-2.10
CPALL	62.50	-1.25	-1.96
GPSC	75.75	-1.50	-1.94
INTUCH	77.00	-1.50	-1.91
TU	21.40	-0.40	-1.83
BDMS	22.40	-0.40	-1.75
SCC	395.00	-7.00	-1.74
ITD	2.26	-0.04	-1.74

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
06/10/2021	69,405	80,023	-10,618	47,813	34,508	13,305	99,749	102,436	-2,687	216,967	390,990

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2021	21,126	25,067	-3,941	4,666	5,176	-510	21,619	17,168	4,451	47,411	41,747

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/10/2021	0	0	0	1,728	353	1,375	12,873	14,248	-1,375	14,601	129,517