

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Oct-21	06-Oct-21	Change	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21
S50V21	Oct 2021	981.30	968.40	12.9 1.33 %	340	5.59 %	322	-0.92 %	325	-10.47 %	363	-9.25 %	400
S50X21	Nov 2021	980.90	967.90	13 1.34 %	149	7.19 %	139	-0.71 %	140	-0.71 %	141	7.63 %	131
S50Z21	Dec 2021	979.70	966.30	13.4 1.39 %	343,624	1.76 %	337,682	1.93 %	331,279	3.70 %	319,456	-0.88 %	322,308
S50H22	Mar 2022	974.70	961.80	12.9 1.34 %	40,996	4.05 %	39,400	7.89 %	36,518	-1.29 %	36,996	2.85 %	35,971
S50M22	Jun 2022	972.50	959.70	12.8 1.33 %	11,873	-0.18 %	11,894	-1.23 %	12,042	-3.41 %	12,467	0.86 %	12,361
S50U22	Sep 2022	969.30	956.50	12.8 1.34 %	1,729	11.33 %	1,553	23.84 %	1,254	30.76 %	959	-1.24 %	971

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Oct-21	06-Oct-21	Change	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21
TTBH22	Mar 2022	356,881	1.17	1.14	0.03 2.63 %	385,477	727.22 %	46,599	1.20 %	46,048	0.00 %	46,047	5.74 %	43,547
TRUEZ21	Dec 2021	68,275	4.04	4.07	-0.03 -0.74 %	137,179	31.34 %	104,448	26.27 %	82,715	-14.34 %	96,562	15.09 %	83,903
GUNKULZ21	Dec 2021	37,201	5.54	5.34	0.20 3.75 %	193,373	5.18 %	183,844	-13.29 %	212,012	0.68 %	210,580	10.11 %	191,246
KTBH22	Mar 2022	36,901	11.57	11.08	0.49 4.42 %	41,275	783.08 %	4,674	3.32 %	4,524	6.37 %	4,253	7.05 %	3,973
TTBZ21	Dec 2021	31,570	1.18	1.14	0.04 3.51 %	160,088	-13.20 %	184,432	-0.50 %	185,362	6.25 %	174,458	3.05 %	169,301
JASZ21	Dec 2021	30,062	3.00	2.98	0.02 0.67 %	61,017	51.76 %	40,207	7.53 %	37,390	-6.27 %	39,891	0.01 %	39,886
BANPUZ21X	Dec 2021	15,579	14.10	14.50	-0.40 -2.76 %	53,148	15.74 %	45,920	-15.26 %	54,192	0.08 %	54,147	10.21 %	49,129
BANPUH22X	Mar 2022	13,058	14.19	14.61	-0.42 -2.87 %	12,359	-10.56 %	13,818	48.58 %	9,300	-9.72 %	10,301	-0.01 %	10,302
IRPCZ21	Dec 2021	10,713	4.36	4.41	-0.05 -1.13 %	20,074	-25.80 %	27,054	-1.48 %	27,460	-8.39 %	29,974	-5.58 %	31,745
TRUEH22	Mar 2022	9,046	4.01	4.07	-0.06 -1.47 %	10,255	-22.51 %	13,234	-28.90 %	18,613	23.60 %	15,059	-16.60 %	18,056

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	(+/-)	01-Oct-21	07-Oct-21	06-Oct-21	Change
TTBH22	Mar 2022	356,881	385,477	727.22 %	46,599	1.20 %	46,048	0.00 %	46,047	5.74 %	43,547	1.17	1.14	0.03 2.63 %
SUPERZ21	Dec 2021	7,379	213,577	1.60 %	210,208	0.12 %	209,958	0.77 %	208,358	0.11 %	208,139	0.97	0.97	0 0 %
GUNKULZ21	Dec 2021	37,201	193,373	5.18 %	183,844	-13.29 %	212,012	0.68 %	210,580	10.11 %	191,246	5.54	5.34	0.2 3.75 %
TTBZ21	Dec 2021	31,570	160,088	-13.20 %	184,432	-0.50 %	185,362	6.25 %	174,458	3.05 %	169,301	1.18	1.14	0.04 3.51 %
SIRIZ21	Dec 2021	8,524	155,315	-0.96 %	156,815	0.66 %	155,786	2.56 %	151,891	3.06 %	147,384	1.25	1.25	0 0 %
BLANDZ21	Dec 2021	912	145,138	0.58 %	144,296	-0.78 %	145,434	0.07 %	145,334	0.00 %	145,328	1.11	1.11	0 0 %
TRUEZ21	Dec 2021	68,275	137,179	31.34 %	104,448	26.27 %	82,715	-14.34 %	96,562	15.09 %	83,903	4.04	4.07	-0.03 -0.7 %
BLANDH22	Mar 2022	500	119,146	0.42 %	118,646	0.00 %	118,645	0.00 %	118,645	0.00 %	118,645	1.10	1.10	0 0 %
WHAZ21	Dec 2021	6,845	63,666	1.23 %	62,892	83.88 %	34,203	-8.15 %	37,239	2.95 %	36,172	3.32	3.34	-0.02 -0.6 %
JASZ21	Dec 2021	30,062	61,017	51.76 %	40,207	7.53 %	37,390	-6.27 %	39,891	0.01 %	39,886	3.00	2.98	0.02 0.67 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTB	11.60	0.60	5.45
TTB	1.16	0.05	4.50
KBANK	141.50	5.50	4.04
GLOBAL	21.50	0.80	3.86
PTG	16.40	0.60	3.80
MTC	62.50	2.00	3.31
SCB	126.00	4.00	3.28
HMPRO	13.80	0.40	2.99
S	2.12	0.06	2.91
THCOM	10.80	0.30	2.86

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	14.00	-0.50	-3.45
BCH	20.40	-0.40	-1.92
ESSO	8.05	-0.15	-1.83
IRPC	4.36	-0.08	-1.80
IVL	45.25	-0.75	-1.63
SGP	15.00	-0.20	-1.32
PTT	39.50	-0.50	-1.25
PTTEP	120.50	-1.50	-1.23
CHG	3.66	-0.04	-1.08
TRUE	4.02	-0.04	-0.99

## 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
07/10/2021	93,764	69,306	24,458	31,723	47,276	-15,553	98,656	107,561	-8,905	224,143	398,711

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2021	29,447	21,268	8,179	5,714	3,322	2,392	15,882	26,453	-10,571	51,043	39,705

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2021	0	0	0	561	1,139	-578	16,167	15,589	578	16,728	125,204