

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Oct-21	07-Oct-21	Change	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21
S50V21	Oct 2021	984.90	981.30	3.6 0.37 %	314	-7.65 %	340	5.59 %	322	-0.92 %	325	-10.47 %	363
S50X21	Nov 2021	984.60	980.90	3.7 0.38 %	158	6.04 %	149	7.19 %	139	-0.71 %	140	-0.71 %	141
S50Z21	Dec 2021	983.20	979.70	3.5 0.36 %	337,009	-1.93 %	343,624	1.76 %	337,682	1.93 %	331,279	3.70 %	319,456
S50H22	Mar 2022	978.30	974.70	3.6 0.37 %	41,067	0.17 %	40,996	4.05 %	39,400	7.89 %	36,518	-1.29 %	36,996
S50M22	Jun 2022	976.40	972.50	3.9 0.4 %	12,396	4.40 %	11,873	-0.18 %	11,894	-1.23 %	12,042	-3.41 %	12,467
S50U22	Sep 2022	972.90	969.30	3.6 0.37 %	1,930	11.63 %	1,729	11.33 %	1,553	23.84 %	1,254	30.76 %	959

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Oct-21	07-Oct-21	Change	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21
TTBH22	Mar 2022	135,400	1.17	1.17	0.00 0.00 %	501,577	30.12 %	385,477	727.22 %	46,599	1.20 %	46,048	0.00 %	46,047
JASZ21	Dec 2021	47,536	3.23	3.00	0.23 7.67 %	55,393	-9.22 %	61,017	51.76 %	40,207	7.53 %	37,390	-6.27 %	39,891
TRUEZ21	Dec 2021	46,358	4.13	4.04	0.09 2.23 %	133,381	-2.77 %	137,179	31.34 %	104,448	26.27 %	82,715	-14.34 %	96,562
GUNKULZ21	Dec 2021	34,935	5.62	5.54	0.08 1.44 %	193,477	0.05 %	193,373	5.18 %	183,844	-13.29 %	212,012	0.68 %	210,580
GUNKULH22	Mar 2022	23,831	5.60	5.45	0.15 2.75 %	53,179	5.36 %	50,472	1.43 %	49,761	33.03 %	37,407	16.54 %	32,097
TTBZ21	Dec 2021	20,956	1.18	1.18	0.00 0.00 %	148,141	-7.46 %	160,088	-13.20 %	184,432	-0.50 %	185,362	6.25 %	174,458
BANPUZ21X	Dec 2021	14,032	13.61	14.10	-0.49 -3.48 %	61,857	16.39 %	53,148	15.74 %	45,920	-15.26 %	54,192	0.08 %	54,147
ITDZ21	Dec 2021	12,956	2.41	2.33	0.08 3.43 %	49,056	3.36 %	47,461	2.90 %	46,123	1.39 %	45,491	5.99 %	42,920
BANPUH22X	Mar 2022	10,563	13.60	14.19	-0.59 -4.16 %	13,896	12.44 %	12,359	-10.56 %	13,818	48.58 %	9,300	-9.72 %	10,301
JASH22	Mar 2022	9,503	3.25	3.02	0.23 7.62 %	8,726	52.42 %	5,725	35.89 %	4,213	13.50 %	3,712	0.00 %	3,712

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	(+/-)	04-Oct-21	08-Oct-21	07-Oct-21	Change
TTBH22	Mar 2022	135,400	501,577	30.12 %	385,477	727.22 %	46,599	1.20 %	46,048	0.00 %	46,047	1.17	1.17	0 0 %
SUPERZ21	Dec 2021	147	213,724	0.07 %	213,577	1.60 %	210,208	0.12 %	209,958	0.77 %	208,358	0.97	0.97	0 0 %
GUNKULZ21	Dec 2021	34,935	193,477	0.05 %	193,373	5.18 %	183,844	-13.29 %	212,012	0.68 %	210,580	5.62	5.54	0.08 1.44 %
SIRIZ21	Dec 2021	7,147	152,295	-1.94 %	155,315	-0.96 %	156,815	0.66 %	155,786	2.56 %	151,891	1.26	1.25	0.01 0.8 %
TTBZ21	Dec 2021	20,956	148,141	-7.46 %	160,088	-13.20 %	184,432	-0.50 %	185,362	6.25 %	174,458	1.18	1.18	0 0 %
BLANDZ21	Dec 2021	7,043	142,826	-1.59 %	145,138	0.58 %	144,296	-0.78 %	145,434	0.07 %	145,334	1.13	1.11	0.02 1.8 %
TRUEZ21	Dec 2021	46,358	133,381	-2.77 %	137,179	31.34 %	104,448	26.27 %	82,715	-14.34 %	96,562	4.13	4.04	0.09 2.23 %
BLANDH22	Mar 2022	500	118,646	-0.42 %	119,146	0.42 %	118,646	0.00 %	118,645	0.00 %	118,645	1.12	1.10	0.02 1.82 %
WHAZ21	Dec 2021	7,779	68,383	7.41 %	63,666	1.23 %	62,892	83.88 %	34,203	-8.15 %	37,239	3.34	3.32	0.02 0.6 %
BANPUZ21X	Dec 2021	14,032	61,857	16.39 %	53,148	15.74 %	45,920	-15.26 %	54,192	0.08 %	54,147	13.61	14.10	-0.5 -3.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.24	0.26	8.72
HMPRO	14.50	0.70	5.07
BLA	31.50	1.50	5.00
KEX	40.00	1.50	3.90
ITD	2.38	0.08	3.48
BA	12.00	0.40	3.45
CK	21.20	0.70	3.41
SGP	15.50	0.50	3.33
KKP	57.00	1.75	3.17
SPRC	10.60	0.30	2.91

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	20.80	-0.80	-3.70
BANPU	13.50	-0.50	-3.57
PSL	20.50	-0.40	-1.91
TTA	13.50	-0.20	-1.46
ADVANC	193.50	-2.50	-1.28
PTG	16.20	-0.20	-1.22
JMT	45.50	-0.50	-1.09
RS	18.20	-0.20	-1.09
KBANK	140.00	-1.50	-1.06
BH	140.50	-1.50	-1.06

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
08/10/2021	56,454	53,902	2,552	22,430	23,482	-1,052	72,856	74,356	-1,500	151,740	392,874

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2021	19,151	21,932	-2,781	3,374	4,722	-1,348	18,755	14,626	4,129	41,280	39,473

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2021	0	0	0	957	276	681	12,567	13,248	-681	13,524	128,318