

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Oct-21	08-Oct-21	Change	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21
S50V21	Oct 2021	982.40	984.90	-2.5 -0.25 %	327	4.14 %	314	-7.65 %	340	5.59 %	322	-0.92 %	325
S50X21	Nov 2021	982.10	984.60	-2.5 -0.25 %	169	6.96 %	158	6.04 %	149	7.19 %	139	-0.71 %	140
S50Z21	Dec 2021	981.20	983.20	-2 -0.2 %	338,623	0.48 %	337,009	-1.93 %	343,624	1.76 %	337,682	1.93 %	331,279
S50H22	Mar 2022	976.40	978.30	-1.9 -0.19 %	40,844	-0.54 %	41,067	0.17 %	40,996	4.05 %	39,400	7.89 %	36,518
S50M22	Jun 2022	974.60	976.40	-1.8 -0.18 %	12,066	-2.66 %	12,396	4.40 %	11,873	-0.18 %	11,894	-1.23 %	12,042
S50U22	Sep 2022	971.30	972.90	-1.6 -0.16 %	2,336	21.04 %	1,930	11.63 %	1,729	11.33 %	1,553	23.84 %	1,254

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Oct-21	08-Oct-21	Change	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21
TRUEZ21	Dec 2021	113,954	4.32	4.13	0.19 4.60 %	150,143	12.57 %	133,381	-2.77 %	137,179	31.34 %	104,448	26.27 %	82,715
JASZ21	Dec 2021	39,444	3.14	3.23	-0.09 -2.79 %	71,971	29.93 %	55,393	-9.22 %	61,017	51.76 %	40,207	7.53 %	37,390
GUNKULZ21	Dec 2021	36,912	5.68	5.62	0.06 1.07 %	214,726	10.98 %	193,477	0.05 %	193,373	5.18 %	183,844	-13.29 %	212,012
ITDZ21	Dec 2021	25,766	2.41	2.41	0.00 0.00 %	60,361	23.05 %	49,056	3.36 %	47,461	2.90 %	46,123	1.39 %	45,491
TTBH22	Mar 2022	21,668	1.19	1.17	0.02 1.71 %	504,212	0.53 %	501,577	30.12 %	385,477	727.22 %	46,599	1.20 %	46,048
TRUEH22	Mar 2022	17,524	4.32	4.08	0.24 5.88 %	20,264	131.62 %	8,749	-14.69 %	10,255	-22.51 %	13,234	-28.90 %	18,613
IRPCZ21	Dec 2021	9,373	4.48	4.41	0.07 1.59 %	26,753	26.70 %	21,115	5.19 %	20,074	-25.80 %	27,054	-1.48 %	27,460
SIRIZ21	Dec 2021	9,040	1.27	1.26	0.01 0.79 %	148,293	-2.63 %	152,295	-1.94 %	155,315	-0.96 %	156,815	0.66 %	155,786
JASH22	Mar 2022	9,008	3.12	3.25	-0.13 -4.00 %	2,733	-68.68 %	8,726	52.42 %	5,725	35.89 %	4,213	13.50 %	3,712
BANPUZ21X	Dec 2021	7,858	13.72	13.61	0.11 0.81 %	65,519	5.92 %	61,857	16.39 %	53,148	15.74 %	45,920	-15.26 %	54,192

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	(+/-)	05-Oct-21	11-Oct-21	08-Oct-21	Change
TTBH22	Mar 2022	21,668	504,212	0.53 %	501,577	30.12 %	385,477	727.22 %	46,599	1.20 %	46,048	1.19	1.17	0.02 1.71 %
GUNKULZ21	Dec 2021	36,912	214,726	10.98 %	193,477	0.05 %	193,373	5.18 %	183,844	-13.29 %	212,012	5.68	5.62	0.06 1.07 %
SUPERZ21	Dec 2021	16	213,735	0.01 %	213,724	0.07 %	213,577	1.60 %	210,208	0.12 %	209,958	0.96	0.97	-0.01 -1.0 %
TRUEZ21	Dec 2021	113,954	150,143	12.57 %	133,381	-2.77 %	137,179	31.34 %	104,448	26.27 %	82,715	4.32	4.13	0.2 4.6 %
SIRIZ21	Dec 2021	9,040	148,293	-2.63 %	152,295	-1.94 %	155,315	-0.96 %	156,815	0.66 %	155,786	1.27	1.26	0.01 0.79 %
TTBZ21	Dec 2021	3,405	146,274	-1.26 %	148,141	-7.46 %	160,088	-13.20 %	184,432	-0.50 %	185,362	1.18	1.18	0 0 %
BLANDZ21	Dec 2021	1,049	142,747	-0.06 %	142,826	-1.59 %	145,138	0.58 %	144,296	-0.78 %	145,434	1.12	1.13	-0.01 -0.9 %
BLANDH22	Mar 2022	514	118,139	-0.43 %	118,646	-0.42 %	119,146	0.42 %	118,646	0.00 %	118,645	1.11	1.12	-0.01 -0.9 %
JASZ21	Dec 2021	39,444	71,971	29.93 %	55,393	-9.22 %	61,017	51.76 %	40,207	7.53 %	37,390	3.14	3.23	-0.09 -2.8 %
WHAZ21	Dec 2021	5,216	71,010	3.84 %	68,383	7.41 %	63,666	1.23 %	62,892	83.88 %	34,203	3.32	3.34	-0.02 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.30	0.20	4.88
TKN	7.05	0.30	4.44
STA	35.00	1.25	3.70
RS	18.60	0.40	2.20
DTAC	42.25	0.75	1.81
GUNKUL	5.70	0.10	1.79
BCP	28.75	0.50	1.77
PTTEP	123.50	2.00	1.65
PRM	6.70	0.10	1.52
IRPC	4.48	0.06	1.36

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.12	-0.12	-3.70
VNG	9.10	-0.30	-3.19
AAV	2.86	-0.08	-2.72
BA	11.70	-0.30	-2.50
GULF	43.50	-1.00	-2.25
PLANB	6.70	-0.15	-2.19
AWC	4.58	-0.10	-2.14
HMPRO	14.20	-0.30	-2.07
MBK	14.30	-0.30	-2.05
SCC	398.00	-8.00	-1.97

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
11/10/2021	47,963	48,558	-595	28,328	26,811	1,517	76,479	77,401	-922	152,770	394,365

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/10/2021	50,078	52,333	-2,255	8,464	8,737	-273	45,260	42,732	2,528	103,802	39,097

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/10/2021	0	0	0	3,398	1,692	1,706	16,874	18,580	-1,706	20,272	133,371