

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Oct-21	11-Oct-21	Change	12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21
S50V21	Oct 2021	988.00	982.40	5.6 0.57 %	307	-6.12 %	327	4.14 %	314	-7.65 %	340	5.59 %	322
S50X21	Nov 2021	988.40	982.10	6.3 0.64 %	161	-4.73 %	169	6.96 %	158	6.04 %	149	7.19 %	139
S50Z21	Dec 2021	987.40	981.20	6.2 0.63 %	343,351	1.40 %	338,623	0.48 %	337,009	-1.93 %	343,624	1.76 %	337,682
S50H22	Mar 2022	982.70	976.40	6.3 0.65 %	40,798	-0.11 %	40,844	-0.54 %	41,067	0.17 %	40,996	4.05 %	39,400
S50M22	Jun 2022	980.80	974.60	6.2 0.64 %	11,893	-1.43 %	12,066	-2.66 %	12,396	4.40 %	11,873	-0.18 %	11,894
S50U22	Sep 2022	977.20	971.30	5.9 0.61 %	2,324	-0.51 %	2,336	21.04 %	1,930	11.63 %	1,729	11.33 %	1,553

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Oct-21	11-Oct-21	Change	12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21
TRUEZ21	Dec 2021	53,223	4.34	4.32	0.02 0.46 %	153,006	1.91 %	150,143	12.57 %	133,381	-2.77 %	137,179	31.34 %	104,448
BEAUTYZ21	Dec 2021	37,081	1.67	1.52	0.15 9.87 %	19,979	3.91 %	19,227	0.14 %	19,200	-2.54 %	19,700	0.03 %	19,695
WHAZ21	Dec 2021	23,295	3.43	3.32	0.11 3.31 %	67,746	-4.60 %	71,010	3.84 %	68,383	7.41 %	63,666	1.23 %	62,892
ITDZ21	Dec 2021	22,263	2.50	2.41	0.09 3.73 %	52,680	-12.73 %	60,361	23.05 %	49,056	3.36 %	47,461	2.90 %	46,123
JASZ21	Dec 2021	17,177	3.16	3.14	0.02 0.64 %	87,867	22.09 %	71,971	29.93 %	55,393	-9.22 %	61,017	51.76 %	40,207
AAVZ21	Dec 2021	13,376	2.98	2.86	0.12 4.20 %	14,665	2.65 %	14,287	7.32 %	13,313	3.73 %	12,834	14.88 %	11,172
AWCZ21	Dec 2021	13,026	4.79	4.64	0.15 3.23 %	29,995	-14.31 %	35,005	1.46 %	34,502	3.03 %	33,486	4.69 %	31,985
ERWM22	Jun 2022	10,510	3.38	3.19	0.19 5.96 %	12,010	60.13 %	7,500	0.00 %	7,500	15.38 %	6,500	0.00 %	6,500
TTBH22	Mar 2022	10,031	1.20	1.19	0.01 0.84 %	513,242	1.79 %	504,212	0.53 %	501,577	30.12 %	385,477	727.22 %	46,599
WHAH22	Mar 2022	9,300	3.41	3.30	0.11 3.33 %	16,298	1.88 %	15,998	3.23 %	15,498	14.83 %	13,497	8.12 %	12,483

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	(+/-)	06-Oct-21	12-Oct-21	11-Oct-21	Change
TTBH22	Mar 2022	10,031	513,242	1.79 %	504,212	0.53 %	501,577	30.12 %	385,477	727.22 %	46,599	1.20	1.19	0.01 0.84 %
GUNKULZ21	Dec 2021	7,234	221,330	3.08 %	214,726	10.98 %	193,477	0.05 %	193,373	5.18 %	183,844	5.62	5.68	-0.06 -1.1 %
SUPERZ21	Dec 2021	0	213,735	0.00 %	213,735	0.01 %	213,724	0.07 %	213,577	1.60 %	210,208	0.95	0.96	-0.01 -1.0 %
TRUEZ21	Dec 2021	53,223	153,006	1.91 %	150,143	12.57 %	133,381	-2.77 %	137,179	31.34 %	104,448	4.34	4.32	0.02 0.46 %
SIRIZ21	Dec 2021	1,080	149,273	0.66 %	148,293	-2.63 %	152,295	-1.94 %	155,315	-0.96 %	156,815	1.26	1.27	-0.01 -0.8 %
TTBZ21	Dec 2021	2,113	147,842	1.07 %	146,274	-1.26 %	148,141	-7.46 %	160,088	-13.20 %	184,432	1.16	1.18	-0.02 -1.7 %
BLANDZ21	Dec 2021	182	142,893	0.10 %	142,747	-0.06 %	142,826	-1.59 %	145,138	0.58 %	144,296	1.12	1.12	0 0 %
BLANDH22	Mar 2022	1	118,139	0.00 %	118,139	-0.43 %	118,646	-0.42 %	119,146	0.42 %	118,646	1.11	1.11	0 0 %
JASZ21	Dec 2021	17,177	87,867	22.09 %	71,971	29.93 %	55,393	-9.22 %	61,017	51.76 %	40,207	3.16	3.14	0.02 0.64 %
WHAZ21	Dec 2021	23,295	67,746	-4.60 %	71,010	3.84 %	68,383	7.41 %	63,666	1.23 %	62,892	3.43	3.32	0.1 3.31 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.69	0.20	13.42
AMATA	20.70	1.20	6.15
AOT	67.75	3.50	5.45
AWC	4.78	0.20	4.37
WHA	3.42	0.14	4.27
ITD	2.46	0.10	4.24
AAV	2.98	0.12	4.20
ERW	3.30	0.12	3.77
BH	145.00	5.00	3.57
M	54.25	1.50	2.84

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	14.60	-0.90	-5.81
INTUCH	73.75	-1.75	-2.32
TPIPL	1.76	-0.04	-2.22
KCE	77.25	-1.75	-2.22
HANA	72.00	-1.50	-2.04
GUNKUL	5.60	-0.10	-1.75
SCGP	60.25	-1.00	-1.63
GFPT	12.20	-0.20	-1.61
BCPG	13.70	-0.20	-1.44
STA	34.50	-0.50	-1.43

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
12/10/2021	51,938	52,615	-677	20,167	22,786	-2,619	75,930	72,634	3,296	148,035	398,834

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/10/2021	16,074	18,774	-2,700	7,394	5,579	1,815	14,300	13,415	885	37,768	35,694

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/10/2021	0	0	0	1,764	11,217	-9,453	36,283	26,830	9,453	38,047	126,148