

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Oct-21	12-Oct-21	Change	14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21
S50V21	Oct 2021	987.80	988.00	-0.2 -0.02 %	350	14.01 %	307	-6.12 %	327	4.14 %	314	-7.65 %	340
S50X21	Nov 2021	986.50	988.40	-1.9 -0.19 %	158	-1.86 %	161	-4.73 %	169	6.96 %	158	6.04 %	149
S50Z21	Dec 2021	987.40	987.40	0 0 %	347,819	1.30 %	343,351	1.40 %	338,623	0.48 %	337,009	-1.93 %	343,624
S50H22	Mar 2022	982.50	982.70	-0.2 -0.02 %	41,750	2.33 %	40,798	-0.11 %	40,844	-0.54 %	41,067	0.17 %	40,996
S50M22	Jun 2022	980.40	980.80	-0.4 -0.04 %	11,835	-0.49 %	11,893	-1.43 %	12,066	-2.66 %	12,396	4.40 %	11,873
S50U22	Sep 2022	977.40	977.20	0.2 0.02 %	2,914	25.39 %	2,324	-0.51 %	2,336	21.04 %	1,930	11.63 %	1,729

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Oct-21	12-Oct-21	Change	14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21
TRUEZ21	Dec 2021	111,720	4.26	4.34	-0.08 -1.84 %	166,756	8.99 %	153,006	1.91 %	150,143	12.57 %	133,381	-2.77 %	137,179
SIRIZ21	Dec 2021	26,367	1.30	1.26	0.04 3.17 %	136,069	-8.85 %	149,273	0.66 %	148,293	-2.63 %	152,295	-1.94 %	155,315
JASZ21	Dec 2021	21,350	3.13	3.16	-0.03 -0.95 %	76,294	-13.17 %	87,867	22.09 %	71,971	29.93 %	55,393	-9.22 %	61,017
IRPCZ21	Dec 2021	11,703	4.64	4.48	0.16 3.57 %	27,377	0.32 %	27,290	2.01 %	26,753	26.70 %	21,115	5.19 %	20,074
IRPCH22	Mar 2022	11,636	4.62	4.47	0.15 3.36 %	19,454	93.90 %	10,033	11.54 %	8,995	28.43 %	7,004	-12.30 %	7,986
GUNKULZ21	Dec 2021	11,121	5.78	5.62	0.16 2.85 %	217,361	-1.79 %	221,330	3.08 %	214,726	10.98 %	193,477	0.05 %	193,373
WHAZ21	Dec 2021	8,875	3.44	3.43	0.01 0.29 %	66,402	-1.98 %	67,746	-4.60 %	71,010	3.84 %	68,383	7.41 %	63,666
ITDZ21	Dec 2021	8,252	2.45	2.50	-0.05 -2.00 %	55,314	5.00 %	52,680	-12.73 %	60,361	23.05 %	49,056	3.36 %	47,461
ESSOZ21	Dec 2021	7,725	8.70	8.20	0.50 6.10 %	14,508	12.39 %	12,909	0.00 %	12,909	0.32 %	12,868	0.14 %	12,850
WHAH22	Mar 2022	6,312	3.42	3.41	0.01 0.29 %	16,998	4.30 %	16,298	1.88 %	15,998	3.23 %	15,498	14.83 %	13,497

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			* 14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21	(+/-)	08-Oct-21	(+/-)	07-Oct-21	14-Oct-21	12-Oct-21	Change
TTBH22	Mar 2022	5,064	518,293	0.98 %	513,242	1.79 %	504,212	0.53 %	501,577	30.12 %	385,477	1.16	1.20	-0.04 -3.3 %
GUNKULZ21	Dec 2021	11,121	217,361	-1.79 %	221,330	3.08 %	214,726	10.98 %	193,477	0.05 %	193,373	5.78	5.62	0.2 2.85 %
SUPERZ21	Dec 2021	1,067	214,757	0.48 %	213,735	0.00 %	213,735	0.01 %	213,724	0.07 %	213,577	0.97	0.95	0.02 2.11 %
TRUEZ21	Dec 2021	111,720	166,756	8.99 %	153,006	1.91 %	150,143	12.57 %	133,381	-2.77 %	137,179	4.26	4.34	-0.08 -1.8 %
TTBZ21	Dec 2021	4,296	147,855	0.01 %	147,842	1.07 %	146,274	-1.26 %	148,141	-7.46 %	160,088	1.15	1.16	-0.01 -0.9 %
BLANDZ21	Dec 2021	1,215	141,992	-0.63 %	142,893	0.10 %	142,747	-0.06 %	142,826	-1.59 %	145,138	1.13	1.12	0.01 0.89 %
SIRIZ21	Dec 2021	26,367	136,069	-8.85 %	149,273	0.66 %	148,293	-2.63 %	152,295	-1.94 %	155,315	1.30	1.26	0.04 3.17 %
BLANDH22	Mar 2022	506	118,640	0.42 %	118,139	0.00 %	118,139	-0.43 %	118,646	-0.42 %	119,146	1.14	1.11	0.03 2.7 %
JASZ21	Dec 2021	21,350	76,294	-13.17 %	87,867	22.09 %	71,971	29.93 %	55,393	-9.22 %	61,017	3.13	3.16	-0.03 -1 %
WHAZ21	Dec 2021	8,875	66,402	-1.98 %	67,746	-4.60 %	71,010	3.84 %	68,383	7.41 %	63,666	3.44	3.43	0.01 0.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	4.68	0.22	4.93
ESSO	8.60	0.40	4.88
SGP	15.20	0.60	4.11
SIRI	1.29	0.05	4.03
CPN	57.50	2.00	3.60
SPRC	11.00	0.30	2.80
LPN	5.05	0.13	2.64
VNG	9.95	0.25	2.58
VGI	6.60	0.15	2.33
TOP	57.75	1.25	2.21

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.90	-1.20	-5.97
BLA	30.00	-1.50	-4.76
TTA	12.60	-0.50	-3.82
DTAC	41.50	-1.25	-2.92
TU	20.50	-0.40	-1.91
BEAUTY	1.66	-0.03	-1.78
ITD	2.42	-0.04	-1.63
BANPU	13.40	-0.20	-1.47
TRUE	4.24	-0.06	-1.40
HANA	71.00	-1.00	-1.39

## 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
14/10/2021	59,224	64,421	-5,197	25,938	26,525	-587	80,513	74,729	5,784	165,675	404,826

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/10/2021	47,615	39,798	7,817	9,236	6,954	2,282	31,953	42,052	-10,099	88,804	36,239

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/10/2021	0	0	0	933	8,856	-7,923	22,477	14,554	7,923	23,410	128,680