

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Oct-21	15-Oct-21	Change	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21
S50V21	Oct 2021	991.00	986.50	4.5 0.46 %	324	3.85 %	312	-10.86 %	350	14.01 %	307	-6.12 %	327
S50X21	Nov 2021	990.80	988.00	2.8 0.28 %	157	-0.63 %	158	0.00 %	158	-1.86 %	161	-4.73 %	169
S50Z21	Dec 2021	990.90	986.50	4.4 0.45 %	354,906	1.64 %	349,164	0.39 %	347,819	1.30 %	343,351	1.40 %	338,623
S50H22	Mar 2022	985.80	981.60	4.2 0.43 %	42,239	1.13 %	41,765	0.04 %	41,750	2.33 %	40,798	-0.11 %	40,844
S50M22	Jun 2022	983.90	979.90	4 0.41 %	12,259	-1.41 %	12,434	5.06 %	11,835	-0.49 %	11,893	-1.43 %	12,066
S50U22	Sep 2022	980.70	976.90	3.8 0.39 %	3,121	-5.14 %	3,290	12.90 %	2,914	25.39 %	2,324	-0.51 %	2,336

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Oct-21	15-Oct-21	Change	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21
TRUEZ21	Dec 2021	20,264	4.22	4.24	-0.02 -0.47 %	147,951	-4.52 %	154,962	-7.07 %	166,756	8.99 %	153,006	1.91 %	150,143
ITDZ21	Dec 2021	17,323	2.65	2.64	0.01 0.38 %	61,497	10.87 %	55,469	0.28 %	55,314	5.00 %	52,680	-12.73 %	60,361
TTBH22	Mar 2022	12,009	1.17	1.16	0.01 0.86 %	530,302	2.32 %	518,293	0.00 %	518,293	0.98 %	513,242	1.79 %	504,212
SUPERH22	Mar 2022	10,050	0.98	0.97	0.01 1.03 %	41,002	-19.53 %	50,952	0.20 %	50,852	0.00 %	50,852	2.01 %	49,852
IRPCZ21	Dec 2021	8,891	4.71	4.64	0.07 1.51 %	31,675	2.71 %	30,838	12.64 %	27,377	0.32 %	27,290	2.01 %	26,753
WHAZ21	Dec 2021	8,885	3.38	3.42	-0.04 -1.17 %	66,635	5.10 %	63,403	-4.52 %	66,402	-1.98 %	67,746	-4.60 %	71,010
BANPUZ21X	Dec 2021	8,584	12.99	13.06	-0.07 -0.54 %	62,959	-4.37 %	65,838	1.50 %	64,868	-1.16 %	65,628	0.17 %	65,519
BAMZ21	Dec 2021	8,041	18.80	18.60	0.20 1.08 %	14,530	46.46 %	9,921	-8.35 %	10,825	3.58 %	10,451	12.78 %	9,267
BANPUH22X	Mar 2022	7,739	12.83	13.01	-0.18 -1.38 %	23,564	40.03 %	16,828	-2.75 %	17,304	5.06 %	16,470	3.30 %	15,944
KTCM22	Jun 2022	7,100	55.21	55.51	-0.30 -0.54 %	7,100	102.86 %	3,500	2.94 %	3,400	0.00 %	3,400	3.03 %	3,300

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			* 18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21	(+/-)	11-Oct-21	18-Oct-21	15-Oct-21	Change
TTBH22	Mar 2022	12,009	530,302	2.32 %	518,293	0.00 %	518,293	0.98 %	513,242	1.79 %	504,212	1.17	1.16	0.01 0.86 %
GUNKULZ21	Dec 2021	1,321	210,259	0.00 %	210,252	-3.27 %	217,361	-1.79 %	221,330	3.08 %	214,726	5.69	5.67	0.02 0.35 %
SUPERZ21	Dec 2021	5,043	184,794	0.01 %	184,772	-13.96 %	214,757	0.48 %	213,735	0.00 %	213,735	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	2,681	150,960	-0.89 %	152,314	3.02 %	147,855	0.01 %	147,842	1.07 %	146,274	1.17	1.16	0.01 0.86 %
TRUEZ21	Dec 2021	20,264	147,951	-4.52 %	154,962	-7.07 %	166,756	8.99 %	153,006	1.91 %	150,143	4.22	4.24	-0.02 -0.5 %
BLANDZ21	Dec 2021	1,510	142,161	-1.05 %	143,666	1.18 %	141,992	-0.63 %	142,893	0.10 %	142,747	1.12	1.12	0 0 %
SIRIZ21	Dec 2021	3,042	142,091	0.70 %	141,106	3.70 %	136,069	-8.85 %	149,273	0.66 %	148,293	1.28	1.28	0 0 %
BLANDH22	Mar 2022	0	119,140	0.00 %	119,140	0.42 %	118,640	0.42 %	118,139	0.00 %	118,139	1.11	1.11	0 0 %
JASZ21	Dec 2021	2,784	78,253	1.98 %	76,733	0.58 %	76,294	-13.17 %	87,867	22.09 %	71,971	2.95	3.01	-0.06 -2 %
WHAZ21	Dec 2021	8,885	66,635	5.10 %	63,403	-4.52 %	66,402	-1.98 %	67,746	-4.60 %	71,010	3.38	3.42	-0.04 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.30	0.80	7.62
HANA	77.75	5.00	6.87
BEAUTY	1.70	0.08	4.94
AAV	3.10	0.12	4.03
BCP	29.50	1.00	3.51
JMT	46.25	1.50	3.35
BLA	31.50	1.00	3.28
STGT	32.75	1.00	3.15
PTTGC	66.75	2.00	3.09
IVL	45.50	1.25	2.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	22.30	-0.70	-3.04
JAS	2.92	-0.08	-2.67
SGP	14.80	-0.40	-2.63
RS	17.70	-0.40	-2.21
CKP	5.05	-0.10	-1.94
ERW	3.28	-0.06	-1.80
MINT	33.00	-0.50	-1.49
TCAP	35.00	-0.50	-1.41
COM7	71.25	-1.00	-1.38
CBG	119.00	-1.50	-1.24

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
18/10/2021	50,532	41,345	9,187	21,680	22,578	-898	52,023	60,312	-8,289	124,235	413,006

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2021	22,569	33,293	-10,724	4,886	7,307	-2,421	29,236	16,091	13,145	56,691	36,367

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2021	0	0	0	3,751	3,413	338	13,817	14,155	-338	17,568	127,272