

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Oct-21	18-Oct-21	Change	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21
S50V21	Oct 2021	982.50	991.00	-8.5 -0.86 %	294	-9.26 %	324	3.85 %	312	-10.86 %	350	14.01 %	307
S50X21	Nov 2021	982.00	990.80	-8.8 -0.89 %	153	-2.55 %	157	-0.63 %	158	0.00 %	158	-1.86 %	161
S50Z21	Dec 2021	981.80	990.90	-9.1 -0.92 %	357,253	0.66 %	354,906	1.64 %	349,164	0.39 %	347,819	1.30 %	343,351
S50H22	Mar 2022	977.20	985.80	-8.6 -0.87 %	41,961	-0.66 %	42,239	1.13 %	41,765	0.04 %	41,750	2.33 %	40,798
S50M22	Jun 2022	975.70	983.90	-8.2 -0.83 %	12,841	4.75 %	12,259	-1.41 %	12,434	5.06 %	11,835	-0.49 %	11,893
S50U22	Sep 2022	972.80	980.70	-7.9 -0.81 %	3,721	19.22 %	3,121	-5.14 %	3,290	12.90 %	2,914	25.39 %	2,324

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Oct-21	18-Oct-21	Change	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21
TRUEZ21	Dec 2021	54,477	4.05	4.22	-0.17 -4.03 %	131,690	-10.99 %	147,951	-4.52 %	154,962	-7.07 %	166,756	8.99 %	153,006
GUNKULZ21	Dec 2021	26,998	5.50	5.69	-0.19 -3.34 %	204,224	-2.87 %	210,259	0.00 %	210,252	-3.27 %	217,361	-1.79 %	221,330
ITDZ21	Dec 2021	18,080	2.42	2.65	-0.23 -8.68 %	60,473	-1.67 %	61,497	10.87 %	55,469	0.28 %	55,314	5.00 %	52,680
TTBH22	Mar 2022	18,046	1.14	1.17	-0.03 -2.56 %	548,331	3.40 %	530,302	2.32 %	518,293	0.00 %	518,293	0.98 %	513,242
WHAZ21	Dec 2021	15,502	3.36	3.38	-0.02 -0.59 %	59,295	-11.02 %	66,635	5.10 %	63,403	-4.52 %	66,402	-1.98 %	67,746
ORZ21	Dec 2021	13,711	28.00	28.31	-0.31 -1.10 %	8,376	-43.30 %	14,772	1.39 %	14,570	1.34 %	14,377	-0.05 %	14,384
SIRIH22	Mar 2022	12,012	1.25	1.27	-0.02 -1.57 %	42,925	22.94 %	34,914	0.00 %	34,914	6.23 %	32,865	10.04 %	29,867
AAVZ21	Dec 2021	10,362	3.01	3.10	-0.09 -2.90 %	16,535	10.23 %	15,000	26.25 %	11,881	-9.40 %	13,114	-10.58 %	14,665
IRPCZ21	Dec 2021	9,648	4.58	4.71	-0.13 -2.76 %	32,543	2.74 %	31,675	2.71 %	30,838	12.64 %	27,377	0.32 %	27,290
ORIZ21	Dec 2021	9,622	10.85	10.90	-0.05 -0.46 %	6,650	-40.36 %	11,150	0.04 %	11,145	-18.59 %	13,690	-6.80 %	14,689

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	(+/-)	12-Oct-21	19-Oct-21	18-Oct-21	Change
TTBH22	Mar 2022	18,046	548,331	3.40 %	530,302	2.32 %	518,293	0.00 %	518,293	0.98 %	513,242	1.14	1.17	-0.03 -2.6 %
GUNKULZ21	Dec 2021	26,998	204,224	-2.87 %	210,259	0.00 %	210,252	-3.27 %	217,361	-1.79 %	221,330	5.50	5.69	-0.2 -3.3 %
SUPERZ21	Dec 2021	4	184,794	0.00 %	184,794	0.01 %	184,772	-13.96 %	214,757	0.48 %	213,735	0.98	0.98	0 0 %
TTBZ21	Dec 2021	1,862	151,653	0.46 %	150,960	-0.89 %	152,314	3.02 %	147,855	0.01 %	147,842	1.14	1.17	-0.03 -2.6 %
BLANDZ21	Dec 2021	1,056	142,193	0.02 %	142,161	-1.05 %	143,666	1.18 %	141,992	-0.63 %	142,893	1.12	1.12	0 0 %
SIRIZ21	Dec 2021	7,343	139,811	-1.60 %	142,091	0.70 %	141,106	3.70 %	136,069	-8.85 %	149,273	1.24	1.28	-0.04 -3.1 %
TRUEZ21	Dec 2021	54,477	131,690	-10.99 %	147,951	-4.52 %	154,962	-7.07 %	166,756	8.99 %	153,006	4.05	4.22	-0.2 -4.0 %
BLANDH22	Mar 2022	0	119,140	0.00 %	119,140	0.00 %	119,140	0.42 %	118,640	0.42 %	118,139	1.11	1.11	0 0 %
JASZ21	Dec 2021	4,354	76,242	-2.57 %	78,253	1.98 %	76,733	0.58 %	76,294	-13.17 %	87,867	2.90	2.95	-0.05 -1.7 %
BANPUZ21X	Dec 2021	1,435	64,115	1.84 %	62,959	-4.37 %	65,838	1.50 %	64,868	-1.16 %	65,628	12.79	12.99	-0.2 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	45.50	1.50	3.41
GLOBAL	21.70	0.50	2.36
COM7	72.50	1.25	1.75
EA	64.50	1.00	1.57
BEC	13.40	0.20	1.52
TU	20.80	0.30	1.46
TKN	7.00	0.10	1.45
CHG	3.74	0.04	1.08
CPF	25.75	0.25	0.98
BDMS	23.20	0.20	0.87

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.40	-0.20	-7.69
THCOM	10.80	-0.50	-4.42
GUNKUL	5.45	-0.25	-4.39
UNIQ	6.75	-0.25	-3.57
BEAUTY	1.64	-0.06	-3.53
IRPC	4.56	-0.16	-3.39
TRUE	4.04	-0.14	-3.35
AAV	3.00	-0.10	-3.23
BLA	30.50	-1.00	-3.17
STGT	31.75	-1.00	-3.05

## 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
19/10/2021	67,693	82,360	-14,667	46,478	43,738	2,740	104,329	92,402	11,927	218,500	416,223

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2021	24,113	16,777	7,336	5,265	3,196	2,069	12,732	22,137	-9,405	42,110	34,808

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/10/2021	0	0	0	799	4,752	-3,953	20,658	16,705	3,953	21,457	124,853