

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Oct-21	19-Oct-21	Change	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21
S50V21	Oct 2021	983.20	982.50	0.7 0.07 %	239	-18.71 %	294	-9.26 %	324	3.85 %	312	-10.86 %	350
S50X21	Nov 2021	981.90	982.00	-0.1 -0.01 %	157	2.61 %	153	-2.55 %	157	-0.63 %	158	0.00 %	158
S50Z21	Dec 2021	983.30	981.80	1.5 0.15 %	355,258	-0.56 %	357,253	0.66 %	354,906	1.64 %	349,164	0.39 %	347,819
S50H22	Mar 2022	978.50	977.20	1.3 0.13 %	43,043	2.58 %	41,961	-0.66 %	42,239	1.13 %	41,765	0.04 %	41,750
S50M22	Jun 2022	977.00	975.70	1.3 0.13 %	12,566	-2.14 %	12,841	4.75 %	12,259	-1.41 %	12,434	5.06 %	11,835
S50U22	Sep 2022	974.00	972.80	1.2 0.12 %	3,903	4.89 %	3,721	19.22 %	3,121	-5.14 %	3,290	12.90 %	2,914

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Oct-21	19-Oct-21	Change	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21
TRUEZ21	Dec 2021	33,310	4.09	4.05	0.04 0.99 %	129,914	-1.35 %	131,690	-10.99 %	147,951	-4.52 %	154,962	-7.07 %	166,756
ITDZ21	Dec 2021	15,934	2.38	2.42	-0.04 -1.65 %	52,137	-13.78 %	60,473	-1.67 %	61,497	10.87 %	55,469	0.28 %	55,314
WHAZ21	Dec 2021	11,155	3.39	3.36	0.03 0.89 %	52,312	-11.78 %	59,295	-11.02 %	66,635	5.10 %	63,403	-4.52 %	66,402
AAVZ21	Dec 2021	8,839	2.90	3.01	-0.11 -3.65 %	10,812	-34.61 %	16,535	10.23 %	15,000	26.25 %	11,881	-9.40 %	13,114
JASZ21	Dec 2021	7,631	2.94	2.90	0.04 1.38 %	68,827	-9.73 %	76,242	-2.57 %	78,253	1.98 %	76,733	0.58 %	76,294
BANPUZ21X	Dec 2021	7,505	12.43	12.79	-0.36 -2.81 %	60,324	-5.91 %	64,115	1.84 %	62,959	-4.37 %	65,838	1.50 %	64,868
LHZ21	Dec 2021	7,033	8.25	8.22	0.03 0.36 %	23,602	4.57 %	22,570	12.63 %	20,039	14.30 %	17,532	20.66 %	14,530
KTCM22	Jun 2022	7,000	55.70	54.92	0.78 1.42 %	8,600	21.13 %	7,100	0.00 %	7,100	102.86 %	3,500	2.94 %	3,400
BANPUU22	Sep 2022	5,900	12.32	12.68	-0.36 -2.84 %	8,000	-26.61 %	10,900	15.96 %	9,400	0.00 %	9,400	11.90 %	8,400
WHAH22	Mar 2022	5,000	3.37	3.34	0.03 0.90 %	32,530	18.16 %	27,530	-1.75 %	28,020	3.70 %	27,020	58.96 %	16,998

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	(+/-)	14-Oct-21	20-Oct-21	19-Oct-21	Change
TTBH22	Mar 2022	515	548,830	0.09 %	548,331	3.40 %	530,302	2.32 %	518,293	0.00 %	518,293	1.15	1.14	0.01 0.88 %
GUNKULZ21	Dec 2021	4,480	204,559	0.16 %	204,224	-2.87 %	210,259	0.00 %	210,252	-3.27 %	217,361	5.50	5.50	0 0 %
SUPERZ21	Dec 2021	3,005	181,799	-1.62 %	184,794	0.00 %	184,794	0.01 %	184,772	-13.96 %	214,757	0.97	0.98	-0.01 -1.0 %
TTBZ21	Dec 2021	3,424	152,019	0.24 %	151,653	0.46 %	150,960	-0.89 %	152,314	3.02 %	147,855	1.16	1.14	0.02 1.75 %
BLANDZ21	Dec 2021	835	141,401	-0.56 %	142,193	0.02 %	142,161	-1.05 %	143,666	1.18 %	141,992	1.12	1.12	0 0 %
SIRIZ21	Dec 2021	3,008	138,808	-0.72 %	139,811	-1.60 %	142,091	0.70 %	141,106	3.70 %	136,069	1.25	1.24	0.01 0.81 %
TRUEZ21	Dec 2021	33,310	129,914	-1.35 %	131,690	-10.99 %	147,951	-4.52 %	154,962	-7.07 %	166,756	4.09	4.05	0.04 0.99 %
BLANDH22	Mar 2022	1	119,141	0.00 %	119,140	0.00 %	119,140	0.00 %	119,140	0.42 %	118,640	1.11	1.11	0 0 %
JASZ21	Dec 2021	7,631	68,827	-9.73 %	76,242	-2.57 %	78,253	1.98 %	76,733	0.58 %	76,294	2.94	2.90	0.04 1.38 %
BANPUZ21X	Dec 2021	7,505	60,324	-5.91 %	64,115	1.84 %	62,959	-4.37 %	65,838	1.50 %	64,868	12.43	12.79	-0.4 -2.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	30.25	1.50	5.22
CHG	3.88	0.14	3.74
SPRC	11.10	0.40	3.74
BCH	21.10	0.70	3.43
BLA	31.50	1.00	3.28
TTCL	4.68	0.14	3.08
JMT	47.25	1.25	2.72
TTB	1.14	0.03	2.70
HANA	79.75	2.00	2.57
KCE	83.50	2.00	2.45

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	12.90	-0.50	-3.73
BANPU	12.30	-0.40	-3.15
AAV	2.92	-0.08	-2.67
ITD	2.34	-0.06	-2.50
PLANB	6.50	-0.15	-2.26
BTS	9.45	-0.10	-1.05
CPF	25.50	-0.25	-0.97
ORI	10.70	-0.10	-0.93
AWC	4.62	-0.04	-0.86
TISCO	92.25	-0.75	-0.81

## 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
20/10/2021	51,124	34,701	16,423	16,180	19,846	-3,666	41,075	53,832	-12,757	108,379	415,166

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2021	21,693	22,015	-322	5,318	5,007	311	18,375	18,364	11	45,386	33,625

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/10/2021	0	0	0	2,716	3,081	-365	14,091	13,726	365	16,807	124,405