

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Oct-21	20-Oct-21	Change	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	
S50V21	Oct 2021	988.40	983.20	5.2 0.53 %	216	-9.62 %	239	-18.71 %	294	-9.26 %	324	3.85 %	312	
S50X21	Nov 2021	989.30	981.90	7.4 0.75 %	159	1.27 %	157	2.61 %	153	-2.55 %	157	-0.63 %	158	
S50Z21	Dec 2021	988.20	983.30	4.9 0.5 %	351,707	-1.00 %	355,258	-0.56 %	357,253	0.66 %	354,906	1.64 %	349,164	
S50H22	Mar 2022	983.40	978.50	4.9 0.5 %	43,647	1.40 %	43,043	2.58 %	41,961	-0.66 %	42,239	1.13 %	41,765	
S50M22	Jun 2022	981.80	977.00	4.8 0.49 %	12,986	3.34 %	12,566	-2.14 %	12,841	4.75 %	12,259	-1.41 %	12,434	
S50U22	Sep 2022	978.40	974.00	4.4 0.45 %	3,662	-6.17 %	3,903	4.89 %	3,721	19.22 %	3,121	-5.14 %	3,290	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Oct-21	20-Oct-21	Change	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	
SIRIZ21	Dec 2021	22,210	1.29	1.25	0.04 3.20 %	130,743	-5.81 %	138,808	-0.72 %	139,811	-1.60 %	142,091	0.70 %	141,106	
TRUEZ21	Dec 2021	16,883	4.10	4.09	0.01 0.24 %	141,309	8.77 %	129,914	-1.35 %	131,690	-10.99 %	147,951	-4.52 %	154,962	
KTCH22	Mar 2022	15,504	58.00	55.85	2.15 3.85 %	10,633	837.65 %	1,134	0.09 %	1,133	0.00 %	1,133	0.71 %	1,125	
APZ21X	Dec 2021	14,309	8.75	8.17	0.58 7.10 %	3,612	-78.61 %	16,883	0.00 %	16,883	0.00 %	16,883	0.00 %	16,883	
LHZ21	Dec 2021	11,615	8.46	8.25	0.21 2.55 %	23,659	0.24 %	23,602	4.57 %	22,570	12.63 %	20,039	14.30 %	17,532	
QHZ21	Dec 2021	11,137	2.34	2.26	0.08 3.54 %	12,654	25.81 %	10,058	11.04 %	9,058	16.94 %	7,746	-19.80 %	9,658	
TRUEH22	Mar 2022	8,016	4.08	4.08	0.00 0.00 %	28,182	39.67 %	20,178	-12.71 %	23,117	4.83 %	22,051	-2.02 %	22,506	
PLANBH22	Mar 2022	8,000	6.19	6.27	-0.08 -1.28 %	23,902	50.31 %	15,902	0.00 %	15,902	-5.92 %	16,902	0.00 %	16,902	
IRPCZ21	Dec 2021	6,667	4.60	4.58	0.02 0.44 %	29,121	-7.83 %	31,596	-2.91 %	32,543	2.74 %	31,675	2.71 %	30,838	
PLANBZ21	Dec 2021	6,004	6.20	6.28	-0.08 -1.27 %	14,378	-17.24 %	17,374	2.97 %	16,873	-15.10 %	19,873	-4.79 %	20,873	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	(+/-)	15-Oct-21	21-Oct-21	20-Oct-21	Change	
TTBH22	Mar 2022	7	548,830	0.00 %	548,830	0.09 %	548,331	3.40 %	530,302	2.32 %	518,293	1.15	1.15	0 0 %	
GUNKULZ21	Dec 2021	2,943	205,388	0.41 %	204,559	0.16 %	204,224	-2.87 %	210,259	0.00 %	210,252	5.51	5.50	0.01 0.18 %	
SUPERZ21	Dec 2021	0	181,799	0.00 %	181,799	-1.62 %	184,794	0.00 %	184,794	0.01 %	184,772	0.94	0.97	-0.03 -3.1 %	
TTBZ21	Dec 2021	2,081	154,071	1.35 %	152,019	0.24 %	151,653	0.46 %	150,960	-0.89 %	152,314	1.16	1.16	0 0 %	
BLANDZ21	Dec 2021	2,445	142,415	0.72 %	141,401	-0.56 %	142,193	0.02 %	142,161	-1.05 %	143,666	1.12	1.12	0 0 %	
TRUEZ21	Dec 2021	16,883	141,309	8.77 %	129,914	-1.35 %	131,690	-10.99 %	147,951	-4.52 %	154,962	4.10	4.09	0.01 0.24 %	
SIRIZ21	Dec 2021	22,210	130,743	-5.81 %	138,808	-0.72 %	139,811	-1.60 %	142,091	0.70 %	141,106	1.29	1.25	0.04 3.2 %	
BLANDH22	Mar 2022	1,017	120,158	0.85 %	119,141	0.00 %	119,140	0.00 %	119,140	0.00 %	119,140	1.11	1.11	0 0 %	
JASZ21	Dec 2021	1,031	69,847	1.48 %	68,827	-9.73 %	76,242	-2.57 %	78,253	1.98 %	76,733	2.93	2.94	-0.01 -0.3 %	
BANPUZ21X	Dec 2021	2,287	60,495	0.28 %	60,324	-5.91 %	64,115	1.84 %	62,959	-4.37 %	65,838	12.51	12.43	0.08 0.64 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	11.50	0.80	7.48
AP	8.75	0.50	6.06
SPALI	21.60	1.20	5.88
KTC	58.00	2.00	3.57
LPN	5.15	0.17	3.41
SIRI	1.28	0.04	3.23
QH	2.34	0.06	2.63
ITD	2.40	0.06	2.56
TTA	12.10	0.30	2.54
THANI	4.18	0.10	2.45

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	6.75	-0.25	-3.57
VGI	6.35	-0.20	-3.05
CHG	3.78	-0.10	-2.58
GFPT	11.90	-0.30	-2.46
BCH	20.60	-0.50	-2.37
PLANB	6.35	-0.15	-2.31
EPG	10.90	-0.20	-1.80
OSP	33.25	-0.50	-1.48
GLOBAL	21.30	-0.30	-1.39
MAJOR	21.60	-0.30	-1.37

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
21/10/2021	54,733	45,637	9,096	21,427	24,626	-3,199	65,176	71,073	-5,897	141,336	412,377

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2021	24,465	18,682	5,783	5,657	4,004	1,653	15,298	22,734	-7,436	45,420	37,060

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/10/2021	0	0	0	1,044	1,768	-724	8,416	7,692	724	9,460	124,175