

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Oct-21	21-Oct-21	Change	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21
S50V21	Oct 2021	981.10	988.40	-7.3 -0.74 %	159	-26.39 %	216	-9.62 %	239	-18.71 %	294	-9.26 %	324
S50X21	Nov 2021	982.80	989.30	-6.5 -0.66 %	159	0.00 %	159	1.27 %	157	2.61 %	153	-2.55 %	157
S50Z21	Dec 2021	980.20	988.20	-8 -0.81 %	363,508	3.36 %	351,707	-1.00 %	355,258	-0.56 %	357,253	0.66 %	354,906
S50H22	Mar 2022	975.70	983.40	-7.7 -0.78 %	42,347	-2.98 %	43,647	1.40 %	43,043	2.58 %	41,961	-0.66 %	42,239
S50M22	Jun 2022	974.20	981.80	-7.6 -0.77 %	14,182	9.21 %	12,986	3.34 %	12,566	-2.14 %	12,841	4.75 %	12,259
S50U22	Sep 2022	971.20	978.40	-7.2 -0.74 %	4,305	17.56 %	3,662	-6.17 %	3,903	4.89 %	3,721	19.22 %	3,121

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Oct-21	21-Oct-21	Change	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21
SIRIZ21	Dec 2021	20,290	1.30	1.29	0.01 0.78 %	124,836	-4.52 %	130,743	-5.81 %	138,808	-0.72 %	139,811	-1.60 %	142,091
GUNKULZ21	Dec 2021	15,290	5.45	5.51	-0.06 -1.09 %	216,769	5.54 %	205,388	0.41 %	204,559	0.16 %	204,224	-2.87 %	210,259
TTBZ21	Dec 2021	11,104	1.17	1.16	0.01 0.86 %	147,070	-4.54 %	154,071	1.35 %	152,019	0.24 %	151,653	0.46 %	150,960
WHAZ21	Dec 2021	10,185	3.39	3.39	0.00 0.00 %	55,408	6.69 %	51,932	-0.73 %	52,312	-11.78 %	59,295	-11.02 %	66,635
TRUEZ21	Dec 2021	9,422	4.03	4.10	-0.07 -1.71 %	140,357	-0.67 %	141,309	8.77 %	129,914	-1.35 %	131,690	-10.99 %	147,951
SIRIH22	Mar 2022	9,021	1.31	1.29	0.02 1.55 %	40,992	2.50 %	39,992	-6.83 %	42,925	0.00 %	42,925	22.94 %	34,914
BANPUZ21X	Dec 2021	7,869	12.20	12.51	-0.31 -2.48 %	60,569	0.12 %	60,495	0.28 %	60,324	-5.91 %	64,115	1.84 %	62,959
IRPCZ21	Dec 2021	6,304	4.49	4.60	-0.11 -2.39 %	29,132	0.04 %	29,121	-7.83 %	31,596	-2.91 %	32,543	2.74 %	31,675
APZ21X	Dec 2021	5,567	9.15	8.75	0.40 4.57 %	1,100	-69.55 %	3,612	-78.61 %	16,883	0.00 %	16,883	0.00 %	16,883
ITDM22	Jun 2022	5,001	2.40	2.37	0.03 1.27 %	5,005	0.00 %	5	0.00 %	5	0.00 %	5	0.00 %	5

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	(+/-)	18-Oct-21	25-Oct-21	21-Oct-21	Change
TTBH22	Mar 2022	1,502	550,331	0.27 %	548,830	0.00 %	548,830	0.09 %	548,331	3.40 %	530,302	1.15	1.15	0 0 %
GUNKULZ21	Dec 2021	15,290	216,769	5.54 %	205,388	0.41 %	204,559	0.16 %	204,224	-2.87 %	210,259	5.45	5.51	-0.06 -1.1 %
SUPERZ21	Dec 2021	1,001	182,799	0.55 %	181,799	0.00 %	181,799	-1.62 %	184,794	0.00 %	184,794	0.96	0.94	0.02 2.13 %
TTBZ21	Dec 2021	11,104	147,070	-4.54 %	154,071	1.35 %	152,019	0.24 %	151,653	0.46 %	150,960	1.17	1.16	0.01 0.86 %
BLANDZ21	Dec 2021	1,168	141,575	-0.59 %	142,415	0.72 %	141,401	-0.56 %	142,193	0.02 %	142,161	1.13	1.12	0.01 0.89 %
TRUEZ21	Dec 2021	9,422	140,357	-0.67 %	141,309	8.77 %	129,914	-1.35 %	131,690	-10.99 %	147,951	4.03	4.10	-0.07 -1.7 %
SIRIZ21	Dec 2021	20,290	124,836	-4.52 %	130,743	-5.81 %	138,808	-0.72 %	139,811	-1.60 %	142,091	1.30	1.29	0.01 0.78 %
BLANDH22	Mar 2022	2	120,160	0.00 %	120,158	0.85 %	119,141	0.00 %	119,140	0.00 %	119,140	1.12	1.11	0.01 0.9 %
JASZ21	Dec 2021	56	69,867	0.03 %	69,847	1.48 %	68,827	-9.73 %	76,242	-2.57 %	78,253	2.93	2.93	0 0 %
BANPUZ21X	Dec 2021	7,869	60,569	0.12 %	60,495	0.28 %	60,324	-5.91 %	64,115	1.84 %	62,959	12.20	12.51	-0.3 -2.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	22.80	1.20	5.56
AP	9.15	0.40	4.57
MEGA	46.75	1.50	3.31
INTUCH	73.75	2.25	3.15
LH	8.55	0.20	2.40
PSH	13.80	0.30	2.22
BDMS	24.00	0.50	2.13
WHA	3.40	0.06	1.80
BEAUTY	1.70	0.03	1.80
TTB	1.15	0.02	1.77

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	28.50	-1.50	-5.00
STA	33.75	-1.75	-4.93
BEC	12.30	-0.50	-3.91
SPRC	10.80	-0.40	-3.57
IRPC	4.48	-0.16	-3.45
BANPU	12.10	-0.40	-3.20
THCOM	10.50	-0.30	-2.78
DELTA	440.00	-12.00	-2.65
DTAC	38.75	-1.00	-2.52
PTTEP	122.50	-3.00	-2.39

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
25/10/2021	51,296	81,266	-29,970	34,290	29,142	5,148	80,588	55,766	24,822	166,174	424,660

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2021	30,778	29,887	891	4,074	5,405	-1,331	27,400	26,960	440	62,252	37,161

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/10/2021	0	0	0	877	10,048	-9,171	25,255	16,084	9,171	26,132	124,960