

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Oct-21	25-Oct-21	Change	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21
S50V21	Oct 2021	984.90	981.10	3.8 0.39 %	128	-19.50 %	159	-26.39 %	216	-9.62 %	239	-18.71 %	294
S50X21	Nov 2021	984.40	982.80	1.6 0.16 %	186	16.98 %	159	0.00 %	159	1.27 %	157	2.61 %	153
S50Z21	Dec 2021	984.00	980.20	3.8 0.39 %	360,489	-0.83 %	363,508	3.36 %	351,707	-1.00 %	355,258	-0.56 %	357,253
S50H22	Mar 2022	979.20	975.70	3.5 0.36 %	42,677	0.78 %	42,347	-2.98 %	43,647	1.40 %	43,043	2.58 %	41,961
S50M22	Jun 2022	977.80	974.20	3.6 0.37 %	14,228	0.32 %	14,182	9.21 %	12,986	3.34 %	12,566	-2.14 %	12,841
S50U22	Sep 2022	974.50	971.20	3.3 0.34 %	4,315	0.23 %	4,305	17.56 %	3,662	-6.17 %	3,903	4.89 %	3,721

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Oct-21	25-Oct-21	Change	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21
TRUEZ21	Dec 2021	17,768	4.14	4.03	0.11 2.73 %	129,762	-7.55 %	140,357	-0.67 %	141,309	8.77 %	129,914	-1.35 %	131,690
TRUEH22	Mar 2022	10,551	4.01	4.01	0.00 0.00 %	36,167	28.29 %	28,191	0.03 %	28,182	39.67 %	20,178	-12.71 %	23,117
GUNKULZ21	Dec 2021	9,907	5.56	5.45	0.11 2.02 %	222,293	2.55 %	216,769	5.54 %	205,388	0.41 %	204,559	0.16 %	204,224
ERWM22	Jun 2022	7,610	3.21	3.25	-0.04 -1.23 %	9,400	-37.38 %	15,010	0.00 %	15,010	0.00 %	15,010	0.00 %	15,010
SIRIZ21	Dec 2021	7,242	1.30	1.30	0.00 0.00 %	121,925	-2.33 %	124,836	-4.52 %	130,743	-5.81 %	138,808	-0.72 %	139,811
WHAZ21	Dec 2021	7,118	3.37	3.39	-0.02 -0.59 %	51,917	-6.30 %	55,408	6.69 %	51,932	-0.73 %	52,312	-11.78 %	59,295
KTCH22	Mar 2022	6,003	57.50	57.80	-0.30 -0.52 %	13,638	28.24 %	10,635	0.02 %	10,633	337.65 %	1,134	0.09 %	1,133
SCGPM22	Jun 2022	5,801	63.94	62.94	1.00 1.59 %	3,115	179.12 %	1,116	56.08 %	715	234.11 %	214	0.00 %	214
QHH22	Mar 2022	5,520	2.27	2.31	-0.04 -1.73 %	8,674	-38.76 %	14,164	11.84 %	12,664	8.58 %	11,663	0.00 %	11,663
TTBH22	Mar 2022	5,436	1.16	1.15	0.01 0.87 %	548,764	-0.28 %	550,331	0.27 %	548,830	0.00 %	548,830	0.09 %	548,331

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	(+/-)	19-Oct-21	26-Oct-21	25-Oct-21	Change
TTBH22	Mar 2022	5,436	548,764	-0.28 %	550,331	0.27 %	548,830	0.00 %	548,830	0.09 %	548,331	1.16	1.15	0.01 0.87 %
GUNKULZ21	Dec 2021	9,907	222,293	2.55 %	216,769	5.54 %	205,388	0.41 %	204,559	0.16 %	204,224	5.56	5.45	0.1 2.02 %
SUPERZ21	Dec 2021	2,002	180,800	-1.09 %	182,799	0.55 %	181,799	0.00 %	181,799	-1.62 %	184,794	0.96	0.96	0 0 %
TTBZ21	Dec 2021	2,776	145,590	-1.01 %	147,070	-4.54 %	154,071	1.35 %	152,019	0.24 %	151,653	1.16	1.17	-0.01 -0.9 %
BLANDZ21	Dec 2021	1,119	142,658	0.76 %	141,575	-0.59 %	142,415	0.72 %	141,401	-0.56 %	142,193	1.13	1.13	0 0 %
TRUEZ21	Dec 2021	17,768	129,762	-7.55 %	140,357	-0.67 %	141,309	8.77 %	129,914	-1.35 %	131,690	4.14	4.03	0.1 2.73 %
SIRIZ21	Dec 2021	7,242	121,925	-2.33 %	124,836	-4.52 %	130,743	-5.81 %	138,808	-0.72 %	139,811	1.30	1.30	0 0 %
BLANDH22	Mar 2022	0	120,160	0.00 %	120,160	0.00 %	120,158	0.85 %	119,141	0.00 %	119,140	1.12	1.12	0 0 %
JASZ21	Dec 2021	3,537	70,896	1.47 %	69,867	0.03 %	69,847	1.48 %	68,827	-9.73 %	76,242	2.92	2.93	-0.01 -0.3 %
BANPUZ21X	Dec 2021	2,514	61,682	1.84 %	60,569	0.12 %	60,495	0.28 %	60,324	-5.91 %	64,115	12.17	12.20	-0.03 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	76.25	2.50	3.39
JMT	48.75	1.50	3.17
TRUE	4.12	0.12	3.00
GUNKUL	5.55	0.15	2.78
KCE	85.25	2.25	2.71
BLA	31.75	0.75	2.42
CKP	5.20	0.10	1.96
BGRIM	42.25	0.75	1.81
GULF	43.25	0.75	1.76
COM7	73.25	1.25	1.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	43.25	-1.25	-2.81
AP	8.90	-0.25	-2.73
AEONTS	187.00	-4.50	-2.35
SPALI	22.30	-0.50	-2.19
AWC	4.48	-0.08	-1.75
QH	2.28	-0.04	-1.72
PSL	17.80	-0.30	-1.66
SAWAD	62.75	-1.00	-1.57
SIRI	1.27	-0.02	-1.55
AOT	64.00	-1.00	-1.54

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
26/10/2021	79,767	63,209	16,558	26,148	28,566	-2,418	70,030	84,170	-14,140	175,945	422,023

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2021	13,403	11,910	1,493	3,951	3,607	344	11,135	12,972	-1,837	28,489	39,782

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/10/2021	0	0	0	1,524	4,149	-2,625	13,130	10,505	2,625	14,654	124,256