

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Oct-21	26-Oct-21	Change	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21
S50V21	Oct 2021	976.80	984.90	-8.1 -0.82 %	80	-37.50 %	128	-19.50 %	159	-26.39 %	216	-9.62 %	239
S50X21	Nov 2021	976.90	984.40	-7.5 -0.76 %	181	-2.69 %	186	16.98 %	159	0.00 %	159	1.27 %	157
S50Z21	Dec 2021	975.90	984.00	-8.1 -0.82 %	360,399	-0.02 %	360,489	-0.83 %	363,508	3.36 %	351,707	-1.00 %	355,258
S50H22	Mar 2022	971.40	979.20	-7.8 -0.8 %	41,841	-1.96 %	42,677	0.78 %	42,347	-2.98 %	43,647	1.40 %	43,043
S50M22	Jun 2022	970.20	977.80	-7.6 -0.78 %	14,898	4.71 %	14,228	0.32 %	14,182	9.21 %	12,986	3.34 %	12,566
S50U22	Sep 2022	967.20	974.50	-7.3 -0.75 %	4,711	9.18 %	4,315	0.23 %	4,305	17.56 %	3,662	-6.17 %	3,903

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Oct-21	26-Oct-21	Change	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21
TTBZ21	Dec 2021	33,704	1.17	1.16	0.01 0.86 %	133,237	-8.48 %	145,590	-1.01 %	147,070	-4.54 %	154,071	1.35 %	152,019
TTBH22	Mar 2022	15,971	1.16	1.16	0.00 0.00 %	540,840	-1.44 %	548,764	-0.28 %	550,331	0.27 %	548,830	0.00 %	548,830
TRUEZ21	Dec 2021	12,652	4.11	4.14	-0.03 -0.72 %	137,274	5.79 %	129,762	-7.55 %	140,357	-0.67 %	141,309	8.77 %	129,914
LHZ21	Dec 2021	9,007	8.45	8.46	-0.01 -0.12 %	16,181	-23.63 %	21,188	-6.61 %	22,687	-4.11 %	23,659	0.24 %	23,602
SUPERH22	Mar 2022	8,800	0.97	0.96	0.01 1.04 %	45,492	7.82 %	42,192	2.43 %	41,192	0.00 %	41,192	0.00 %	41,192
JASZ21	Dec 2021	8,584	2.91	2.92	-0.01 -0.34 %	66,372	-6.38 %	70,896	1.47 %	69,867	0.03 %	69,847	1.48 %	68,827
TRUEH22	Mar 2022	6,506	4.04	4.01	0.03 0.75 %	30,668	-15.20 %	36,167	28.29 %	28,191	0.03 %	28,182	39.67 %	20,178
WHAZ21	Dec 2021	6,218	3.36	3.37	-0.01 -0.30 %	51,884	-0.06 %	51,917	-6.30 %	55,408	6.69 %	51,932	-0.73 %	52,312
SIRIZ21	Dec 2021	6,048	1.29	1.30	-0.01 -0.77 %	118,858	-2.52 %	121,925	-2.33 %	124,836	-4.52 %	130,743	-5.81 %	138,808
IRPCZ21	Dec 2021	4,963	4.42	4.49	-0.07 -1.56 %	26,181	-13.18 %	30,157	3.52 %	29,132	0.04 %	29,121	-7.83 %	31,596

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			*27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	(+/-)	20-Oct-21	27-Oct-21	26-Oct-21	Change
TTBH22	Mar 2022	15,971	540,840	-1.44 %	548,764	-0.28 %	550,331	0.27 %	548,830	0.00 %	548,830	1.16	1.16	0 0 %
GUNKULZ21	Dec 2021	3,336	225,135	1.28 %	222,293	2.55 %	216,769	5.54 %	205,388	0.41 %	204,559	5.55	5.56	-0.01 -0.2 %
SUPERZ21	Dec 2021	1,043	179,814	-0.55 %	180,800	-1.09 %	182,799	0.55 %	181,799	0.00 %	181,799	0.97	0.96	0.01 1.04 %
BLANDZ21	Dec 2021	2,081	142,393	-0.19 %	142,658	0.76 %	141,575	-0.59 %	142,415	0.72 %	141,401	1.13	1.13	0 0 %
TRUEZ21	Dec 2021	12,652	137,274	5.79 %	129,762	-7.55 %	140,357	-0.67 %	141,309	8.77 %	129,914	4.11	4.14	-0.03 -0.7 %
TTBZ21	Dec 2021	33,704	133,237	-8.48 %	145,590	-1.01 %	147,070	-4.54 %	154,071	1.35 %	152,019	1.17	1.16	0.01 0.86 %
BLANDH22	Mar 2022	1,000	119,160	-0.83 %	120,160	0.00 %	120,160	0.00 %	120,158	0.85 %	119,141	1.12	1.12	0 0 %
SIRIZ21	Dec 2021	6,048	118,858	-2.52 %	121,925	-2.33 %	124,836	-4.52 %	130,743	-5.81 %	138,808	1.29	1.30	-0.01 -0.8 %
JASZ21	Dec 2021	8,584	66,372	-6.38 %	70,896	1.47 %	69,867	0.03 %	69,847	1.48 %	68,827	2.91	2.92	-0.01 -0.3 %
BANPUZ21X	Dec 2021	4,090	62,191	0.83 %	61,682	1.84 %	60,569	0.12 %	60,495	0.28 %	60,324	11.70	12.17	-0.5 -3.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	23.00	0.70	3.14
KCE	87.25	2.00	2.35
TTB	1.16	0.02	1.75
KKP	59.75	1.00	1.70
HANA	81.50	1.25	1.56
MAJOR	21.60	0.30	1.41
HMPRO	14.70	0.20	1.38
SCGP	64.75	0.75	1.17
SPCG	17.80	0.20	1.14
LPN	5.05	0.05	1.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	11.60	-0.50	-4.13
DELTA	442.00	-16.00	-3.49
TTA	11.40	-0.40	-3.39
SGP	14.30	-0.50	-3.38
STGT	30.50	-1.00	-3.17
ESSO	8.15	-0.25	-2.98
MBK	14.00	-0.40	-2.78
IVL	42.25	-1.00	-2.31
CHG	3.70	-0.08	-2.12
BAM	18.80	-0.40	-2.08

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
27/10/2021	44,054	60,456	-16,402	24,522	27,089	-2,567	78,408	59,439	18,969	146,984	422,110

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2021	23,979	30,565	-6,586	5,906	7,491	-1,585	26,003	17,832	8,171	55,888	38,161

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/10/2021	0	0	0	6,856	2,422	4,434	16,099	20,533	-4,434	22,955	121,506