

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Oct-21	27-Oct-21	Change	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21
S50X21	Nov 2021	975.70	976.90	-1.2 -0.12 %	199	9.94 %	181	-2.69 %	186	16.98 %	159	0.00 %	159
S50Z21	Dec 2021	975.00	975.90	-0.9 -0.09 %	359,159	-0.34 %	360,399	-0.02 %	360,489	-0.83 %	363,508	3.36 %	351,707
S50F22	Jan 2022	972.30	973.00	-0.7 -0.07 %	6	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H22	Mar 2022	970.60	971.40	-0.8 -0.08 %	41,728	-0.27 %	41,841	-1.96 %	42,677	0.78 %	42,347	-2.98 %	43,647
S50M22	Jun 2022	969.40	970.20	-0.8 -0.08 %	14,959	0.41 %	14,898	4.71 %	14,228	0.32 %	14,182	9.21 %	12,986
S50U22	Sep 2022	966.50	967.20	-0.7 -0.07 %	4,887	3.74 %	4,711	9.18 %	4,315	0.23 %	4,305	17.56 %	3,662

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Oct-21	27-Oct-21	Change	28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21
TTBH22	Mar 2022	15,500	1.16	1.16	0.00 0.00 %	554,340	2.50 %	540,840	-1.44 %	548,764	-0.28 %	550,331	0.27 %	548,830
TRUEZ21	Dec 2021	10,750	4.07	4.11	-0.04 -0.97 %	138,817	1.12 %	137,274	5.79 %	129,762	-7.55 %	140,357	-0.67 %	141,309
SUPERZ21	Dec 2021	10,116	0.99	0.97	0.02 2.06 %	175,815	-2.22 %	179,814	-0.55 %	180,800	-1.09 %	182,799	0.55 %	181,799
BANPUH22X	Mar 2022	8,601	11.11	11.60	-0.49 -4.22 %	31,655	1.81 %	31,093	12.86 %	27,550	-1.30 %	27,912	3.91 %	26,861
TTBZ21	Dec 2021	8,003	1.17	1.17	0.00 0.00 %	139,159	4.44 %	133,237	-8.48 %	145,590	-1.01 %	147,070	-4.54 %	154,071
BANPUZ21X	Dec 2021	7,238	11.21	11.70	-0.49 -4.19 %	60,955	-1.99 %	62,191	0.83 %	61,682	1.84 %	60,569	0.12 %	60,495
SUPERH22	Mar 2022	7,000	0.99	0.97	0.02 2.06 %	42,492	-6.59 %	45,492	7.82 %	42,192	2.43 %	41,192	0.00 %	41,192
GULFZ21	Dec 2021	3,734	43.88	42.91	0.97 2.26 %	8,938	-16.37 %	10,688	4.11 %	10,266	7.24 %	9,573	0.15 %	9,559
IRPCZ21	Dec 2021	3,643	4.39	4.42	-0.03 -0.68 %	28,010	6.99 %	26,181	-13.18 %	30,157	3.52 %	29,132	0.04 %	29,121
WHAZ21	Dec 2021	3,243	3.36	3.36	0.00 0.00 %	50,685	-2.31 %	51,884	-0.06 %	51,917	-6.30 %	55,408	6.69 %	51,932

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Oct-21	(+/-)	27-Oct-21	(+/-)	26-Oct-21	(+/-)	25-Oct-21	(+/-)	21-Oct-21	28-Oct-21	27-Oct-21	Change
TTBH22	Mar 2022	15,500	554,340	2.50 %	540,840	-1.44 %	548,764	-0.28 %	550,331	0.27 %	548,830	1.16	1.16	0 0 %
GUNKULZ21	Dec 2021	1,608	224,632	-0.22 %	225,135	1.28 %	222,293	2.55 %	216,769	5.54 %	205,388	5.54	5.55	-0.01 -0.2 %
SUPERZ21	Dec 2021	10,116	175,815	-2.22 %	179,814	-0.55 %	180,800	-1.09 %	182,799	0.55 %	181,799	0.99	0.97	0.02 2.06 %
BLANDZ21	Dec 2021	563	141,948	-0.31 %	142,393	-0.19 %	142,658	0.76 %	141,575	-0.59 %	142,415	1.13	1.13	0 0 %
TTBZ21	Dec 2021	8,003	139,159	4.44 %	133,237	-8.48 %	145,590	-1.01 %	147,070	-4.54 %	154,071	1.17	1.17	0 0 %
TRUEZ21	Dec 2021	10,750	138,817	1.12 %	137,274	5.79 %	129,762	-7.55 %	140,357	-0.67 %	141,309	4.07	4.11	-0.04 -1 %
BLANDH22	Mar 2022	0	119,160	0.00 %	119,160	-0.83 %	120,160	0.00 %	120,160	0.00 %	120,158	1.12	1.12	0 0 %
SIRIZ21	Dec 2021	3,023	117,881	-0.82 %	118,858	-2.52 %	121,925	-2.33 %	124,836	-4.52 %	130,743	1.28	1.29	-0.01 -0.8 %
JASZ21	Dec 2021	2,538	66,876	0.76 %	66,372	-6.38 %	70,896	1.47 %	69,867	0.03 %	69,847	2.88	2.91	-0.03 -1.0 %
BANPUZ21X	Dec 2021	7,238	60,955	-1.99 %	62,191	0.83 %	61,682	1.84 %	60,569	0.12 %	60,495	11.21	11.70	-0.5 -4.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.00	0.50	4.76
CBG	124.00	5.00	4.20
EPG	11.20	0.40	3.70
BH	144.50	4.50	3.21
SUPER	0.98	0.03	3.16
BDMS	24.20	0.70	2.98
GULF	44.00	1.25	2.92
BEAUTY	1.71	0.04	2.40
VGI	6.50	0.15	2.36
SGP	14.60	0.30	2.10

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	29.50	-2.00	-6.35
BANPU	11.10	-0.50	-4.31
SPRC	10.30	-0.40	-3.74
ESSO	7.90	-0.25	-3.07
ORI	11.00	-0.30	-2.65
PTTEP	118.50	-3.00	-2.47
PTTGC	62.25	-1.50	-2.35
STA	32.25	-0.75	-2.27
KEX	37.75	-0.75	-1.95
IVL	41.50	-0.75	-1.78

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
28/10/2021	49,067	41,744	7,323	16,690	22,516	-5,826	55,181	56,678	-1,497	120,938	421,015

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2021	31,709	24,239	7,470	8,429	6,359	2,070	18,180	27,720	-9,540	58,318	41,180

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2021	0	0	0	1,083	2,403	-1,320	9,300	7,980	1,320	10,383	121,242