

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Sep-21	10-Sep-21	Change	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21
S50U21	Sep 2021	979.30	983.90	-4.6 -0.47 %	321,971	0.22 %	321,253	-3.13 %	331,643	0.52 %	329,934	0.34 %	328,818
S50V21	Oct 2021	978.40	983.50	-5.1 -0.52 %	124	-2.36 %	127	4.96 %	121	0.83 %	120	-0.83 %	121
S50X21	Nov 2021	978.00	982.70	-4.7 -0.48 %	90	2.27 %	88	22.22 %	72	7.46 %	67	-14.10 %	78
S50Z21	Dec 2021	977.50	981.80	-4.3 -0.44 %	63,558	0.53 %	63,225	-1.37 %	64,103	0.70 %	63,658	3.66 %	61,412
S50H22	Mar 2022	974.30	978.30	-4 -0.41 %	13,608	3.53 %	13,144	-0.01 %	13,145	5.08 %	12,509	-0.66 %	12,592
S50M22	Jun 2022	971.80	975.70	-3.9 -0.4 %	9,100	0.35 %	9,068	2.78 %	8,823	3.48 %	8,526	-0.42 %	8,562

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Sep-21	10-Sep-21	Change	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21
TTBU21	Sep 2021	30,571	1.08	1.07	0.01 0.93 %	120,710	-19.91 %	150,711	-0.01 %	150,721	-1.96 %	153,731	-0.90 %	155,129
SIRIZ21	Dec 2021	16,692	1.31	1.25	0.06 4.80 %	42,953	6.64 %	40,278	-8.38 %	43,962	8.66 %	40,460	-4.71 %	42,458
SUPERZ21	Dec 2021	15,582	1.01	1.00	0.01 1.00 %	171,358	9.97 %	155,826	-0.64 %	156,831	-14.50 %	183,432	0.55 %	182,432
BLANDU21	Sep 2021	14,007	1.08	1.08	0.00 0.00 %	111,039	-11.19 %	125,034	-0.01 %	125,050	-1.19 %	126,550	-0.33 %	126,975
BLANDH22	Mar 2022	14,000	1.07	1.07	0.00 0.00 %	21,027	199.23 %	7,027	0.00 %	7,027	0.00 %	7,027	0.01 %	7,026
GUNKULZ21	Dec 2021	13,864	4.82	4.77	0.05 1.05 %	111,799	11.20 %	100,537	-3.06 %	103,714	6.14 %	97,713	35.31 %	72,214
TTBH22	Mar 2022	12,000	1.06	1.05	0.01 0.95 %	18,515	184.19 %	6,515	0.00 %	6,515	0.00 %	6,515	0.00 %	6,515
TPIPLU21	Sep 2021	6,004	1.79	1.76	0.03 1.70 %	18,762	-21.06 %	23,766	-2.35 %	24,338	-5.77 %	25,827	3.87 %	24,865
SUPERH22	Mar 2022	5,000	1.01	1.00	0.01 1.00 %	37,000	15.63 %	32,000	45.45 %	22,000	0.00 %	22,000	0.00 %	22,000
MAJORZ21	Dec 2021	4,534	21.67	20.63	1.04 5.04 %	5,447	92.07 %	2,836	-3.41 %	2,936	31.90 %	2,226	-4.30 %	2,326

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21	13-Sep-21	10-Sep-21	Change
SUPERZ21	Dec 2021	15,582	171,358	9.97 %	155,826	-0.64 %	156,831	-14.50 %	183,432	0.55 %	182,432	1.01	1.00	0.01 1 %
BLANDZ21	Dec 2021	23	131,356	0.02 %	131,334	0.00 %	131,333	-0.38 %	131,833	0.59 %	131,066	1.09	1.10	-0.01 -0.9 %
TTBU21	Sep 2021	30,571	120,710	-19.91 %	150,711	-0.01 %	150,721	-1.96 %	153,731	-0.90 %	155,129	1.08	1.07	0.01 0.93 %
GUNKULZ21	Dec 2021	13,864	111,799	11.20 %	100,537	-3.06 %	103,714	6.14 %	97,713	35.31 %	72,214	4.82	4.77	0.05 1.05 %
BLANDU21	Sep 2021	14,007	111,039	-11.19 %	125,034	-0.01 %	125,050	-1.19 %	126,550	-0.33 %	126,975	1.08	1.08	0 0 %
TTBZ21	Dec 2021	1,173	92,366	0.15 %	92,226	0.01 %	92,220	0.58 %	91,690	11.02 %	82,588	1.08	1.07	0.01 0.93 %
SIRIU21	Sep 2021	2,563	91,876	-2.62 %	94,348	-14.18 %	109,934	0.91 %	108,939	-1.83 %	110,967	1.31	1.25	0.06 4.8 %
SUPERU21	Sep 2021	36	71,772	-0.01 %	71,782	1.52 %	70,705	-3.92 %	73,587	0.01 %	73,580	1.01	1.00	0.01 1 %
GUNKULU21	Sep 2021	1,588	67,751	2.34 %	66,205	-1.61 %	67,290	-6.65 %	72,083	-28.94 %	101,436	4.79	4.81	-0.02 -0.4 %
TRUEZ21	Dec 2021	1,042	63,318	1.62 %	62,311	-13.21 %	71,797	29.51 %	55,437	14.85 %	48,267	3.45	3.43	0.02 0.58 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	5.00	0.56	12.61
MAJOR	22.10	1.50	7.28
ORI	10.70	0.50	4.90
SIRI	1.31	0.06	4.80
JMT	49.75	2.25	4.74
BEM	8.75	0.35	4.17
PTG	18.20	0.70	4.00
TTA	16.10	0.60	3.87
CENDEL	34.00	1.25	3.82
MINT	32.75	1.00	3.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	652.00	108.00	-14.21
STA	35.50	-1.75	-4.70
EA	64.75	-2.75	-4.07
TQM	107.50	-4.50	-4.02
HANA	73.50	-2.50	-3.29
STGT	34.50	-1.00	-2.82
STEC	12.70	-0.30	-2.31
BANPU	12.40	-0.20	-1.59
BPP	17.80	-0.20	-1.11
CHG	3.58	-0.04	-1.10

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
13/09/2021	70,819	77,047	-6,228	39,495	38,435	1,060	112,306	107,138	5,168	222,620	408,451

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2021	14,150	16,815	-2,665	4,052	4,439	-387	15,478	12,426	3,052	33,680	43,768

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2021	0	0	0	7,028	3,105	3,923	14,692	18,615	-3,923	21,720	119,667