

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Sep-21	13-Sep-21	Change	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21
S50U21	Sep 2021	973.30	979.30	-6 -0.61 %	320,208	-0.55 %	321,971	0.22 %	321,253	-3.13 %	331,643	0.52 %	329,934
S50V21	Oct 2021	972.50	978.40	-5.9 -0.6 %	145	16.94 %	124	-2.36 %	127	4.96 %	121	0.83 %	120
S50X21	Nov 2021	976.30	978.00	-1.7 -0.17 %	101	12.22 %	90	2.27 %	88	22.22 %	72	7.46 %	67
S50Z21	Dec 2021	971.50	977.50	-6 -0.61 %	66,845	5.17 %	63,558	0.53 %	63,225	-1.37 %	64,103	0.70 %	63,658
S50H22	Mar 2022	968.60	974.30	-5.7 -0.59 %	14,729	8.24 %	13,608	3.53 %	13,144	-0.01 %	13,145	5.08 %	12,509
S50M22	Jun 2022	965.70	971.80	-6.1 -0.63 %	9,186	0.95 %	9,100	0.35 %	9,068	2.78 %	8,823	3.48 %	8,526

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Sep-21	13-Sep-21	Change	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21
GUNKULZ21	Dec 2021	16,343	4.83	4.82	0.01 0.21 %	122,032	9.15 %	111,799	11.20 %	100,537	-3.06 %	103,714	6.14 %	97,713
TTBZ21	Dec 2021	10,761	1.08	1.08	0.00 0.00 %	93,104	0.80 %	92,366	0.15 %	92,226	0.01 %	92,220	0.58 %	91,690
SPRCZ21	Dec 2021	8,502	9.31	8.99	0.32 3.56 %	2,158	-48.08 %	4,156	0.73 %	4,126	32.88 %	3,105	1.34 %	3,064
SIRIZ21	Dec 2021	6,127	1.31	1.31	0.00 0.00 %	46,876	9.13 %	42,953	6.64 %	40,278	-8.38 %	43,962	8.66 %	40,460
APZ21X	Dec 2021	6,002	8.45	8.22	0.23 2.80 %	7,588	-39.73 %	12,590	-10.65 %	14,090	0.00 %	14,090	0.00 %	14,090
TTAZ21	Dec 2021	5,606	16.06	16.00	0.06 0.38 %	10,471	41.96 %	7,376	7.29 %	6,875	-12.69 %	7,874	0.05 %	7,870
LHZ21	Dec 2021	5,500	8.07	7.96	0.11 1.38 %	5,352	10.31 %	4,852	-9.34 %	5,352	0.00 %	5,352	10.31 %	4,852
WHAZ21	Dec 2021	5,012	3.16	3.13	0.03 0.96 %	19,529	-4.82 %	20,517	-1.84 %	20,901	16.77 %	17,900	15.86 %	15,450
QHZ21	Dec 2021	5,010	2.23	2.21	0.02 0.90 %	20,025	-16.61 %	24,015	-5.87 %	25,512	21.35 %	21,024	2.68 %	20,476
TRUEZ21	Dec 2021	4,221	3.40	3.45	-0.05 -1.45 %	61,445	-2.96 %	63,318	1.62 %	62,311	-13.21 %	71,797	29.51 %	55,437

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	(+/-)	08-Sep-21	14-Sep-21	13-Sep-21	Change
SUPERZ21	Dec 2021	2,050	173,408	1.20 %	171,358	9.97 %	155,826	-0.64 %	156,831	-14.50 %	183,432	1.00	1.01	-0.01 -1 %
BLANDZ21	Dec 2021	27	131,381	0.02 %	131,356	0.02 %	131,334	0.00 %	131,333	-0.38 %	131,833	1.11	1.09	0.02 1.83 %
GUNKULZ21	Dec 2021	16,343	122,032	9.15 %	111,799	11.20 %	100,537	-3.06 %	103,714	6.14 %	97,713	4.83	4.82	0.01 0.21 %
TTBU21	Sep 2021	2,544	118,206	-2.07 %	120,710	-19.91 %	150,711	-0.01 %	150,721	-1.96 %	153,731	1.07	1.08	-0.01 -0.9 %
BLANDU21	Sep 2021	199	110,920	-0.11 %	111,039	-11.19 %	125,034	-0.01 %	125,050	-1.19 %	126,550	1.10	1.08	0.02 1.85 %
TTBZ21	Dec 2021	10,761	93,104	0.80 %	92,366	0.15 %	92,226	0.01 %	92,220	0.58 %	91,690	1.08	1.08	0 0 %
SIRIU21	Sep 2021	403	91,625	-0.27 %	91,876	-2.62 %	94,348	-14.18 %	109,934	0.91 %	108,939	1.29	1.31	-0.02 -1.5 %
SUPERU21	Sep 2021	2,275	71,976	0.28 %	71,772	-0.01 %	71,782	1.52 %	70,705	-3.92 %	73,587	1.00	1.01	-0.01 -1 %
GUNKULU21	Sep 2021	2,509	66,865	-1.31 %	67,751	2.34 %	66,205	-1.61 %	67,290	-6.65 %	72,083	4.80	4.79	0.01 0.21 %
TRUEZ21	Dec 2021	4,221	61,445	-2.96 %	63,318	1.62 %	62,311	-13.21 %	71,797	29.51 %	55,437	3.40	3.45	-0.05 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	12.80	0.90	7.56
SPRC	9.45	0.45	5.00
PTTEP	112.50	4.50	4.17
VNG	7.95	0.30	3.92
QH	2.26	0.08	3.67
BANPU	12.80	0.40	3.23
PRM	6.75	0.20	3.05
AAV	2.82	0.08	2.92
TOP	50.50	1.25	2.54
VGI	6.35	0.15	2.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	582.00	-70.00	-10.74
INTUCH	77.75	-4.75	-5.76
TTCL	4.82	-0.18	-3.60
STA	34.25	-1.25	-3.52
TQM	104.00	-3.50	-3.26
THCOM	10.20	-0.30	-2.86
SAMART	7.30	-0.20	-2.67
CHG	3.50	-0.08	-2.23
STGT	33.75	-0.75	-2.17
JMT	48.75	-1.00	-2.01

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
14/09/2021	74,572	90,137	-15,565	40,027	38,065	1,962	113,949	100,346	13,603	228,548	411,214

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2021	17,021	15,776	1,245	3,698	3,311	387	12,579	14,211	-1,632	33,298	43,860

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/09/2021	0	0	0	5,912	876	5,036	3,897	8,933	-5,036	9,809	121,006