

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Sep-21	14-Sep-21	Change	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21
S50U21	Sep 2021	974.90	973.30	1.6 0.16 %	308,477	-3.66 %	320,208	-0.55 %	321,971	0.22 %	321,253	-3.13 %	331,643
S50V21	Oct 2021	971.10	972.50	-1.4 -0.14 %	149	2.76 %	145	16.94 %	124	-2.36 %	127	4.96 %	121
S50X21	Nov 2021	975.10	976.30	-1.2 -0.12 %	103	1.98 %	101	12.22 %	90	2.27 %	88	22.22 %	72
S50Z21	Dec 2021	973.10	971.50	1.6 0.16 %	67,953	1.66 %	66,845	5.17 %	63,558	0.53 %	63,225	-1.37 %	64,103
S50H22	Mar 2022	970.10	968.60	1.5 0.15 %	14,835	0.72 %	14,729	8.24 %	13,608	3.53 %	13,144	-0.01 %	13,145
S50M22	Jun 2022	967.00	965.70	1.3 0.13 %	9,165	-0.23 %	9,186	0.95 %	9,100	0.35 %	9,068	2.78 %	8,823

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Sep-21	14-Sep-21	Change	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21
IRPCZ21	Dec 2021	13,617	4.05	4.00	0.05 1.25 %	39,445	36.63 %	28,870	11.67 %	25,854	0.04 %	25,844	-5.40 %	27,320
WHAZ21	Dec 2021	11,968	3.29	3.16	0.13 4.11 %	23,470	20.18 %	19,529	-4.82 %	20,517	-1.84 %	20,901	16.77 %	17,900
SUPERH22	Mar 2022	10,000	0.98	1.00	-0.02 -2.00 %	48,000	26.32 %	38,000	2.70 %	37,000	15.63 %	32,000	45.45 %	22,000
CKPZ21	Dec 2021	8,791	5.55	5.41	0.14 2.59 %	13,862	5.97 %	13,081	13.27 %	11,549	15.03 %	10,040	5.24 %	9,540
AMATAZ21	Dec 2021	8,603	18.77	17.97	0.80 4.45 %	2,937	-35.32 %	4,541	24.72 %	3,641	0.00 %	3,641	2.82 %	3,541
BEAUTYU21	Sep 2021	6,001	1.57	1.58	-0.01 -0.63 %	39,601	-13.16 %	45,601	0.07 %	45,570	0.02 %	45,562	0.00 %	45,562
BEAUTYH22	Mar 2022	6,000	1.57	1.58	-0.01 -0.63 %	10,023	149.14 %	4,023	0.00 %	4,023	0.00 %	4,023	0.00 %	4,023
GUNKULZ21	Dec 2021	5,259	4.82	4.83	-0.01 -0.21 %	125,272	2.66 %	122,032	9.15 %	111,799	11.20 %	100,537	-3.06 %	103,714
SIRIZ21	Dec 2021	5,049	1.31	1.31	0.00 0.00 %	47,923	2.23 %	46,876	9.13 %	42,953	6.64 %	40,278	-8.38 %	43,962
WHAU21	Sep 2021	4,163	3.28	3.13	0.15 4.79 %	19,267	-17.41 %	23,328	0.03 %	23,320	0.02 %	23,315	-2.19 %	23,837

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	(+/-)	09-Sep-21	15-Sep-21	14-Sep-21	Change
SUPERZ21	Dec 2021	1	173,408	0.00 %	173,408	1.20 %	171,358	9.97 %	155,826	-0.64 %	156,831	1.00	1.00	0 0 %
BLANDZ21	Dec 2021	552	130,929	-0.34 %	131,381	0.02 %	131,356	0.02 %	131,334	0.00 %	131,333	1.11	1.11	0 0 %
GUNKULZ21	Dec 2021	5,259	125,272	2.66 %	122,032	9.15 %	111,799	11.20 %	100,537	-3.06 %	103,714	4.82	4.83	-0.01 -0.2 %
TTBU21	Sep 2021	98	118,150	-0.05 %	118,206	-2.07 %	120,710	-19.91 %	150,711	-0.01 %	150,721	1.07	1.07	0 0 %
BLANDU21	Sep 2021	3,405	114,110	2.88 %	110,920	-0.11 %	111,039	-11.19 %	125,034	-0.01 %	125,050	1.10	1.10	0 0 %
TTBZ21	Dec 2021	1,603	93,647	0.58 %	93,104	0.80 %	92,366	0.15 %	92,226	0.01 %	92,220	1.09	1.08	0.01 0.93 %
SIRIU21	Sep 2021	291	91,400	-0.25 %	91,625	-0.27 %	91,876	-2.62 %	94,348	-14.18 %	109,934	1.31	1.29	0.02 1.55 %
SUPERU21	Sep 2021	0	71,976	0.00 %	71,976	0.28 %	71,772	-0.01 %	71,782	1.52 %	70,705	0.98	1.00	-0.02 -2 %
GUNKULU21	Sep 2021	75	66,837	-0.04 %	66,865	-1.31 %	67,751	2.34 %	66,205	-1.61 %	67,290	4.78	4.80	-0.02 -0.4 %
TRUEZ21	Dec 2021	2,516	59,959	-2.42 %	61,445	-2.96 %	63,318	1.62 %	62,311	-13.21 %	71,797	3.38	3.40	-0.02 -0.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	82.25	4.50	5.79
AMATA	18.90	0.90	5.00
CKP	5.55	0.25	4.72
TQM	108.00	4.00	3.85
ORI	10.90	0.40	3.81
WHA	3.28	0.12	3.80
VNG	8.20	0.25	3.14
SGP	13.30	0.40	3.10
AEONTS	206.00	4.00	1.98
SAWAD	71.25	1.25	1.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	70.75	-2.75	-3.74
SPRC	9.25	-0.20	-2.12
TTA	15.70	-0.30	-1.88
IVL	44.00	-0.75	-1.68
RS	18.50	-0.30	-1.60
MAJOR	21.50	-0.30	-1.38
DELTA	574.00	-8.00	-1.37
BEAUTY	1.55	-0.02	-1.27
PTTGC	60.00	-0.75	-1.23
CPF	26.25	-0.25	-0.94

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
15/09/2021	64,793	65,388	-595	22,113	23,391	-1,278	76,082	74,209	1,873	162,988	400,682

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2021	40,891	32,697	8,194	10,104	9,840	264	22,476	30,934	-8,458	73,471	42,473

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/09/2021	0	0	0	5,529	534	4,995	6,852	11,847	-4,995	12,381	124,510