

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Sep-21	15-Sep-21	Change	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21
S50U21	Sep 2021	976.20	974.90	1.3 0.13 %	299,646	-2.86 %	308,477	-3.66 %	320,208	-0.55 %	321,971	0.22 %	321,253
S50V21	Oct 2021	976.00	971.10	4.9 0.5 %	144	-3.36 %	149	2.76 %	145	16.94 %	124	-2.36 %	127
S50X21	Nov 2021	974.60	975.10	-0.5 -0.05 %	112	8.74 %	103	1.98 %	101	12.22 %	90	2.27 %	88
S50Z21	Dec 2021	974.40	973.10	1.3 0.13 %	68,672	1.06 %	67,953	1.66 %	66,845	5.17 %	63,558	0.53 %	63,225
S50H22	Mar 2022	971.40	970.10	1.3 0.13 %	14,804	-0.21 %	14,835	0.72 %	14,729	8.24 %	13,608	3.53 %	13,144
S50M22	Jun 2022	968.40	967.00	1.4 0.14 %	9,062	-1.12 %	9,165	-0.23 %	9,186	0.95 %	9,100	0.35 %	9,068

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Sep-21	15-Sep-21	Change	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21
SIRIZ21	Dec 2021	37,743	1.38	1.31	0.07 5.34 %	54,541	13.81 %	47,923	2.23 %	46,876	9.13 %	42,953	6.64 %	40,278
SIRIU21	Sep 2021	22,564	1.38	1.31	0.07 5.34 %	69,723	-23.72 %	91,400	-0.25 %	91,625	-0.27 %	91,876	-2.62 %	94,348
SUPERZ21	Dec 2021	19,006	1.00	1.00	0.00 0.00 %	192,414	10.96 %	173,408	0.00 %	173,408	1.20 %	171,358	9.97 %	155,826
IRPCZ21	Dec 2021	12,547	4.07	4.05	0.02 0.49 %	30,958	-21.52 %	39,445	36.63 %	28,870	11.67 %	25,854	0.04 %	25,844
CHGZ21	Dec 2021	10,933	3.79	3.60	0.19 5.28 %	12,984	-20.30 %	16,291	-2.38 %	16,689	10.03 %	15,168	-3.06 %	15,647
SCGPM22	Jun 2022	8,600	64.81	65.50	-0.69 -1.05 %	14	-99.60 %	3,514	0.00 %	3,514	-5.39 %	3,714	0.00 %	3,714
BEMZ21	Dec 2021	8,572	9.00	8.76	0.24 2.74 %	28,984	21.17 %	23,921	2.13 %	23,421	10.95 %	21,110	-3.60 %	21,899
GUNKULZ21	Dec 2021	8,038	4.84	4.82	0.02 0.41 %	131,299	4.81 %	125,272	2.66 %	122,032	9.15 %	111,799	11.20 %	100,537
CKPZ21	Dec 2021	7,850	5.56	5.55	0.01 0.18 %	18,668	34.67 %	13,862	5.97 %	13,081	13.27 %	11,549	15.03 %	10,040
WHAZ21	Dec 2021	6,718	3.26	3.29	-0.03 -0.91 %	22,486	-4.19 %	23,470	20.18 %	19,529	-4.82 %	20,517	-1.84 %	20,901

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	(+/-)	10-Sep-21	16-Sep-21	15-Sep-21	Change
SUPERZ21	Dec 2021	19,006	192,414	10.96 %	173,408	0.00 %	173,408	1.20 %	171,358	9.97 %	155,826	1.00	1.00	0 0 %
GUNKULZ21	Dec 2021	8,038	131,299	4.81 %	125,272	2.66 %	122,032	9.15 %	111,799	11.20 %	100,537	4.84	4.82	0.02 0.41 %
BLANDZ21	Dec 2021	1,965	130,649	-0.21 %	130,929	-0.34 %	131,381	0.02 %	131,356	0.02 %	131,334	1.12	1.11	0.01 0.9 %
TTBU21	Sep 2021	2,501	116,650	-1.27 %	118,150	-0.05 %	118,206	-2.07 %	120,710	-19.91 %	150,711	1.08	1.07	0.01 0.93 %
BLANDU21	Sep 2021	1,488	113,943	-0.15 %	114,110	2.88 %	110,920	-0.11 %	111,039	-11.19 %	125,034	1.10	1.10	0 0 %
TTBZ21	Dec 2021	588	94,224	0.62 %	93,647	0.58 %	93,104	0.80 %	92,366	0.15 %	92,226	1.09	1.09	0 0 %
SUPERU21	Sep 2021	1,127	71,674	-0.42 %	71,976	0.00 %	71,976	0.28 %	71,772	-0.01 %	71,782	0.98	0.98	0 0 %
SIRIU21	Sep 2021	22,564	69,723	-23.72 %	91,400	-0.25 %	91,625	-0.27 %	91,876	-2.62 %	94,348	1.38	1.31	0.07 5.34 %
GUNKULU21	Sep 2021	1,040	65,825	-1.51 %	66,837	-0.04 %	66,865	-1.31 %	67,751	2.34 %	66,205	4.81	4.78	0.03 0.63 %
TRUEZ21	Dec 2021	58	59,967	0.01 %	59,959	-2.42 %	61,445	-2.96 %	63,318	1.62 %	62,311	3.37	3.38	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.78	0.22	6.18
SIRI	1.38	0.08	6.15
BCH	22.60	1.10	5.12
ERW	3.16	0.10	3.27
PLANB	6.55	0.20	3.15
BH	133.50	3.50	2.69
M	54.00	1.25	2.37
BANPU	13.00	0.30	2.36
VGI	6.50	0.15	2.36
BEM	9.00	0.20	2.27

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	10.50	-0.40	-3.67
SCGP	64.50	-1.75	-2.64
GPSC	77.75	-2.00	-2.51
DELTA	562.00	-12.00	-2.09
KCE	78.50	-1.50	-1.88
BJC	33.75	-0.50	-1.46
TTA	15.50	-0.20	-1.27
TTCL	4.84	-0.06	-1.22
BGRIM	42.25	-0.50	-1.17
EA	65.00	-0.75	-1.14

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
16/09/2021	45,733	48,622	-2,889	25,453	25,094	359	71,182	68,652	2,530	142,368	392,440

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2021	19,022	28,258	-9,236	4,603	7,172	-2,569	24,422	12,617	11,805	48,047	45,908

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2021	0	0	0	2,393	1,256	1,137	9,426	10,563	-1,137	11,819	124,254