

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Sep-21	16-Sep-21	Change	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21
S50U21	Sep 2021	970.50	976.20	-5.7 -0.58 %	306,322	2.23 %	299,646	-2.86 %	308,477	-3.66 %	320,208	-0.55 %	321,971
S50V21	Oct 2021	969.20	976.00	-6.8 -0.7 %	147	2.08 %	144	-3.36 %	149	2.76 %	145	16.94 %	124
S50X21	Nov 2021	970.00	974.60	-4.6 -0.47 %	128	14.29 %	112	8.74 %	103	1.98 %	101	12.22 %	90
S50Z21	Dec 2021	969.60	974.40	-4.8 -0.49 %	72,860	6.10 %	68,672	1.06 %	67,953	1.66 %	66,845	5.17 %	63,558
S50H22	Mar 2022	966.10	971.40	-5.3 -0.55 %	15,370	3.82 %	14,804	-0.21 %	14,835	0.72 %	14,729	8.24 %	13,608
S50M22	Jun 2022	963.40	968.40	-5 -0.52 %	8,895	-1.84 %	9,062	-1.12 %	9,165	-0.23 %	9,186	0.95 %	9,100

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Sep-21	16-Sep-21	Change	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21
TRUEZ21	Dec 2021	29,644	3.38	3.37	0.01 0.30 %	40,974	-31.67 %	59,967	0.01 %	59,959	-2.42 %	61,445	-2.96 %	63,318
SIRIZ21	Dec 2021	25,104	1.37	1.38	-0.01 -0.72 %	63,785	16.95 %	54,541	13.81 %	47,923	2.23 %	46,876	9.13 %	42,953
TTBZ21	Dec 2021	22,829	1.06	1.09	-0.03 -2.75 %	105,155	11.60 %	94,224	0.62 %	93,647	0.58 %	93,104	0.80 %	92,366
CHGZ21	Dec 2021	15,371	3.89	3.79	0.10 2.64 %	6,683	-48.53 %	12,984	-20.30 %	16,291	-2.38 %	16,689	10.03 %	15,168
BEMZ21	Dec 2021	12,087	8.95	9.00	-0.05 -0.56 %	25,960	-10.43 %	28,984	21.17 %	23,921	2.13 %	23,421	10.95 %	21,110
TTBH22	Mar 2022	10,000	1.05	1.06	-0.01 -0.94 %	34,515	40.79 %	24,515	8.88 %	22,515	0.00 %	22,515	21.60 %	18,515
IRPCZ21	Dec 2021	7,022	4.03	4.07	-0.04 -0.98 %	31,959	3.23 %	30,958	-21.52 %	39,445	36.63 %	28,870	11.67 %	25,854
PTTH22	Mar 2022	6,512	38.20	38.61	-0.41 -1.06 %	576	-91.85 %	7,066	1.42 %	6,967	0.03 %	6,965	56.76 %	4,443
TUZ21	Dec 2021	5,921	21.86	21.78	0.08 0.37 %	9,548	48.38 %	6,435	0.02 %	6,434	3.26 %	6,231	8.78 %	5,728
GULFZ21	Dec 2021	5,847	40.50	40.65	-0.15 -0.37 %	11,299	-25.53 %	15,172	0.74 %	15,060	3.50 %	14,551	-5.84 %	15,454

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	(+/-)	13-Sep-21	17-Sep-21	16-Sep-21	Change
SUPERZ21	Dec 2021	2,050	194,429	1.05 %	192,414	10.96 %	173,408	0.00 %	173,408	1.20 %	171,358	0.98	1.00	-0.02 -2 %
BLANDZ21	Dec 2021	3,901	133,300	2.03 %	130,649	-0.21 %	130,929	-0.34 %	131,381	0.02 %	131,356	1.12	1.12	0 0 %
GUNKULZ21	Dec 2021	1,705	130,977	-0.25 %	131,299	4.81 %	125,272	2.66 %	122,032	9.15 %	111,799	4.82	4.84	-0.02 -0.4 %
TTBU21	Sep 2021	19	116,634	-0.01 %	116,650	-1.27 %	118,150	-0.05 %	118,206	-2.07 %	120,710	1.07	1.08	-0.01 -0.9 %
BLANDU21	Sep 2021	3,141	113,692	-0.22 %	113,943	-0.15 %	114,110	2.88 %	110,920	-0.11 %	111,039	1.11	1.10	0.01 0.91 %
TTBZ21	Dec 2021	22,829	105,155	11.60 %	94,224	0.62 %	93,647	0.58 %	93,104	0.80 %	92,366	1.06	1.09	-0.03 -2.8 %
SUPERU21	Sep 2021	1,176	70,551	-1.57 %	71,674	-0.42 %	71,976	0.00 %	71,976	0.28 %	71,772	0.97	0.98	-0.01 -1.0 %
SIRIU21	Sep 2021	3,373	70,255	0.76 %	69,723	-23.72 %	91,400	-0.25 %	91,625	-0.27 %	91,876	1.35	1.38	-0.03 -2.2 %
GUNKULU21	Sep 2021	2,008	64,691	-1.72 %	65,825	-1.51 %	66,837	-0.04 %	66,865	-1.31 %	67,751	4.79	4.81	-0.02 -0.4 %
SIRIZ21	Dec 2021	25,104	63,785	16.95 %	54,541	13.81 %	47,923	2.23 %	46,876	9.13 %	42,953	1.37	1.38	-0.01 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	9.20	1.00	12.20
HANA	81.75	7.00	9.36
KCE	82.50	4.00	5.10
CHG	3.90	0.12	3.17
ORI	10.80	0.30	2.86
WHAUP	4.32	0.10	2.37
GFPT	13.10	0.30	2.34
TQM	110.50	2.00	1.84
BCH	23.00	0.40	1.77
TTW	11.90	0.20	1.71

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	12.30	-0.50	-3.91
LPN	4.86	-0.19	-3.76
CPN	52.00	-2.00	-3.70
BAY	30.75	-1.00	-3.15
MINT	32.00	-1.00	-3.03
SIRI	1.34	-0.04	-2.90
TCAP	34.00	-1.00	-2.86
S	2.06	-0.06	-2.83
TTB	1.05	-0.03	-2.78
CKP	5.40	-0.15	-2.70

## 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
17/09/2021	98,825	98,978	-153	43,589	44,290	-701	100,438	99,584	854	242,852	403,722

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/09/2021	25,530	30,691	-5,161	10,419	10,405	14	34,153	29,006	5,147	70,102	44,773

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/09/2021	0	0	0	3,178	2,335	843	9,406	10,249	-843	12,584	125,606