

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Sep-21	17-Sep-21	Change	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21
S50U21	Sep 2021	957.30	970.50	-13.2 -1.36 %	297,980	-2.72 %	306,322	2.23 %	299,646	-2.86 %	308,477	-3.66 %	320,208
S50V21	Oct 2021	957.40	969.20	-11.8 -1.22 %	153	4.08 %	147	2.08 %	144	-3.36 %	149	2.76 %	145
S50X21	Nov 2021	957.70	970.00	-12.3 -1.27 %	137	7.03 %	128	14.29 %	112	8.74 %	103	1.98 %	101
S50Z21	Dec 2021	957.20	969.60	-12.4 -1.28 %	79,029	8.47 %	72,860	6.10 %	68,672	1.06 %	67,953	1.66 %	66,845
S50H22	Mar 2022	953.90	966.10	-12.2 -1.26 %	15,929	3.64 %	15,370	3.82 %	14,804	-0.21 %	14,835	0.72 %	14,729
S50M22	Jun 2022	950.80	963.40	-12.6 -1.31 %	9,339	4.99 %	8,895	-1.84 %	9,062	-1.12 %	9,165	-0.23 %	9,186

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Sep-21	17-Sep-21	Change	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21
SIRIZ21	Dec 2021	26,094	1.29	1.37	-0.08 -5.84 %	63,380	-0.63 %	63,785	16.95 %	54,541	13.81 %	47,923	2.23 %	46,876
SUPERH22	Mar 2022	15,000	0.98	0.97	0.01 1.03 %	33,000	-31.25 %	48,000	0.00 %	48,000	0.00 %	48,000	26.32 %	38,000
TTBZ21	Dec 2021	13,890	1.06	1.06	0.00 0.00 %	117,905	12.12 %	105,155	11.60 %	94,224	0.62 %	93,647	0.58 %	93,104
SUPERZ21	Dec 2021	11,031	0.97	0.98	-0.01 -1.02 %	187,446	-3.59 %	194,429	1.05 %	192,414	10.96 %	173,408	0.00 %	173,408
BANPUZ21X	Dec 2021	7,236	12.30	12.82	-0.52 -4.06 %	47,772	2.13 %	46,777	0.18 %	46,694	0.16 %	46,619	-1.20 %	47,185
BANPUU21X	Sep 2021	6,645	12.36	12.70	-0.34 -2.68 %	6,233	-46.94 %	11,746	-0.88 %	11,850	-5.22 %	12,502	0.10 %	12,490
CHGZ21	Dec 2021	6,006	3.88	3.89	-0.01 -0.26 %	10,182	52.36 %	6,683	-48.53 %	12,984	-20.30 %	16,291	-2.38 %	16,689
TTAZ21	Dec 2021	5,695	14.02	15.41	-1.39 -9.02 %	6,813	-25.87 %	9,191	-12.37 %	10,488	0.14 %	10,473	0.02 %	10,471
BEMZ21	Dec 2021	5,527	8.85	8.95	-0.10 -1.12 %	27,966	7.73 %	25,960	-10.43 %	28,984	21.17 %	23,921	2.13 %	23,421
CKPZ21	Dec 2021	4,113	5.40	5.48	-0.08 -1.46 %	19,115	2.16 %	18,710	0.22 %	18,668	34.67 %	13,862	5.97 %	13,081

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	(+/-)	14-Sep-21	20-Sep-21	17-Sep-21	Change
SUPERZ21	Dec 2021	11,031	187,446	-3.59 %	194,429	1.05 %	192,414	10.96 %	173,408	0.00 %	173,408	0.97	0.98	-0.01 -1.0 %
BLANDZ21	Dec 2021	1,754	134,053	0.56 %	133,300	2.03 %	130,649	-0.21 %	130,929	-0.34 %	131,381	1.09	1.12	-0.03 -2.7 %
GUNKULZ21	Dec 2021	2,076	131,996	0.78 %	130,977	-0.25 %	131,299	4.81 %	125,272	2.66 %	122,032	4.79	4.82	-0.03 -0.6 %
TTBZ21	Dec 2021	13,890	117,905	12.12 %	105,155	11.60 %	94,224	0.62 %	93,647	0.58 %	93,104	1.06	1.06	0 0 %
TTBU21	Sep 2021	79	116,624	-0.01 %	116,634	-0.01 %	116,650	-1.27 %	118,150	-0.05 %	118,206	1.05	1.07	-0.02 -1.9 %
BLANDU21	Sep 2021	2,145	112,081	-1.42 %	113,692	-0.22 %	113,943	-0.15 %	114,110	2.88 %	110,920	1.08	1.11	-0.03 -2.7 %
SUPERU21	Sep 2021	1,052	69,713	-1.19 %	70,551	-1.57 %	71,674	-0.42 %	71,976	0.00 %	71,976	0.98	0.97	0.01 1.03 %
SIRIU21	Sep 2021	2,581	69,096	-1.65 %	70,255	0.76 %	69,723	-23.72 %	91,400	-0.25 %	91,625	1.28	1.35	-0.07 -5.2 %
GUNKULU21	Sep 2021	1,095	63,693	-1.54 %	64,691	-1.72 %	65,825	-1.51 %	66,837	-0.04 %	66,865	4.75	4.79	-0.04 -0.8 %
SIRIZ21	Dec 2021	26,094	63,380	-0.63 %	63,785	16.95 %	54,541	13.81 %	47,923	2.23 %	46,876	1.29	1.37	-0.08 -5.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	136.00	2.50	1.87
BLA	28.00	0.50	1.82
CPN	52.75	0.75	1.44
HANA	82.50	0.75	0.92
LPN	4.90	0.04	0.82
BAY	31.00	0.25	0.81
GFPT	13.20	0.10	0.76
CENTEL	34.75	0.25	0.72
LH	8.10	0.05	0.62
MEGA	48.75	0.25	0.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	13.90	-1.50	-9.74
SIRI	1.26	-0.08	-5.97
ORI	10.20	-0.60	-5.56
ITD	2.22	-0.10	-4.31
IVL	42.50	-1.75	-3.95
BANPU	12.30	-0.50	-3.91
SCGP	62.25	-2.50	-3.86
VNG	8.85	-0.35	-3.80
UNIQ	6.35	-0.25	-3.79
BCP	25.50	-1.00	-3.77

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
20/09/2021	69,709	65,188	4,521	36,676	40,440	-3,764	77,804	78,561	-757	184,189	402,567

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2021	19,781	19,776	5	5,585	6,711	-1,126	20,773	19,652	1,121	46,139	44,965

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2021	0	0	0	6,071	7,966	-1,895	12,694	10,799	1,895	18,765	125,694