

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Sep-21	20-Sep-21	Change	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	
S50U21	Sep 2021	965.50	957.30	8.2 0.86 %	298,255	0.09 %	297,980	-2.72 %	306,322	2.23 %	299,646	-2.86 %	308,477	
S50V21	Oct 2021	965.00	957.40	7.6 0.79 %	174	13.73 %	153	4.08 %	147	2.08 %	144	-3.36 %	149	
S50X21	Nov 2021	965.00	957.70	7.3 0.76 %	141	2.92 %	137	7.03 %	128	14.29 %	112	8.74 %	103	
S50Z21	Dec 2021	964.90	957.20	7.7 0.8 %	81,085	2.60 %	79,029	8.47 %	72,860	6.10 %	68,672	1.06 %	67,953	
S50H22	Mar 2022	961.90	953.90	8 0.84 %	16,311	2.40 %	15,929	3.64 %	15,370	3.82 %	14,804	-0.21 %	14,835	
S50M22	Jun 2022	958.80	950.80	8 0.84 %	9,670	3.54 %	9,339	4.99 %	8,895	-1.84 %	9,062	-1.12 %	9,165	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Sep-21	20-Sep-21	Change	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	
BECM22	Jun 2022	37,000	12.98	12.29	0.69 5.61 %	0	0.00 %	37,000	0.00 %	37,000	0.00 %	37,000	0.00 %	37,000	
BEAUTYU21	Sep 2021	11,576	1.53	1.54	-0.01 -0.65 %	26,003	-30.69 %	37,516	-5.33 %	39,629	-0.02 %	39,638	0.09 %	39,601	
SUPERZ21	Dec 2021	11,191	0.99	0.97	0.02 2.06 %	180,446	-3.73 %	187,446	-3.59 %	194,429	1.05 %	192,414	10.96 %	173,408	
KTCU21	Sep 2021	9,113	62.50	61.00	1.50 2.46 %	39,671	-12.38 %	45,275	-0.95 %	45,708	0.22 %	45,607	-0.02 %	45,615	
SIRIZ21	Dec 2021	8,094	1.30	1.29	0.01 0.78 %	69,422	9.53 %	63,380	-0.63 %	63,785	16.95 %	54,541	13.81 %	47,923	
CKPZ21	Dec 2021	8,024	5.41	5.40	0.01 0.19 %	14,135	-26.05 %	19,115	2.16 %	18,710	0.22 %	18,668	34.67 %	13,862	
SU21	Sep 2021	8,000	2.06	2.02	0.04 1.98 %	3,111	-72.00 %	11,111	0.00 %	11,111	0.00 %	11,111	0.00 %	11,111	
SM22	Jun 2022	8,000	2.07	2.03	0.04 1.97 %	8,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
BANPUZ21X	Dec 2021	7,530	12.54	12.30	0.24 1.95 %	49,258	3.11 %	47,772	2.13 %	46,777	0.18 %	46,694	0.16 %	46,619	
GUNKULZ21	Dec 2021	7,093	4.84	4.79	0.05 1.04 %	135,080	2.34 %	131,996	0.78 %	130,977	-0.25 %	131,299	4.81 %	125,272	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	(+/-)	15-Sep-21	21-Sep-21	20-Sep-21	Change	
SUPERZ21	Dec 2021	11,191	180,446	-3.73 %	187,446	-3.59 %	194,429	1.05 %	192,414	10.96 %	173,408	0.99	0.97	0.02 2.06 %	
GUNKULZ21	Dec 2021	7,093	135,080	2.34 %	131,996	0.78 %	130,977	-0.25 %	131,299	4.81 %	125,272	4.84	4.79	0.05 1.04 %	
BLANDZ21	Dec 2021	26	134,079	0.02 %	134,053	0.56 %	133,300	2.03 %	130,649	-0.21 %	130,929	1.10	1.09	0.01 0.92 %	
TTBU21	Sep 2021	3,641	114,625	-1.71 %	116,624	-0.01 %	116,634	-0.01 %	116,650	-1.27 %	118,150	1.06	1.05	0.01 0.95 %	
TTBZ21	Dec 2021	7,027	113,427	-3.80 %	117,905	12.12 %	105,155	11.60 %	94,224	0.62 %	93,647	1.07	1.06	0.01 0.94 %	
BLANDU21	Sep 2021	531	112,562	0.43 %	112,081	-1.42 %	113,692	-0.22 %	113,943	-0.15 %	114,110	1.09	1.08	0.01 0.93 %	
SUPERU21	Sep 2021	2,239	69,507	-0.30 %	69,713	-1.19 %	70,551	-1.57 %	71,674	-0.42 %	71,976	0.99	0.98	0.01 1.02 %	
SIRIZ21	Dec 2021	8,094	69,422	9.53 %	63,380	-0.63 %	63,785	16.95 %	54,541	13.81 %	47,923	1.30	1.29	0.01 0.78 %	
SIRIU21	Sep 2021	3,085	66,064	-4.39 %	69,096	-1.65 %	70,255	0.76 %	69,723	-23.72 %	91,400	1.28	1.28	0 0 %	
GUNKULU21	Sep 2021	2,524	61,551	-3.36 %	63,693	-1.54 %	64,691	-1.72 %	65,825	-1.51 %	66,837	4.79	4.75	0.04 0.84 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	107.50	6.00	5.91
BLA	29.25	1.25	4.46
BEC	12.70	0.50	4.10
DTAC	39.00	1.50	4.00
KTC	63.00	2.00	3.28
BH	139.50	3.50	2.57
GULF	40.75	1.00	2.52
BA	12.60	0.30	2.44
VGI	6.35	0.15	2.42
TU	22.20	0.50	2.30

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	498.00	-58.00	-10.43
SPCG	17.40	-0.30	-1.69
STGT	32.50	-0.50	-1.52
KCE	81.75	-1.00	-1.21
OR	28.25	-0.25	-0.88
GFPT	13.10	-0.10	-0.76
SAWAD	68.50	-0.50	-0.72
BEAUTY	1.50	-0.01	-0.66
THANI	4.20	-0.02	-0.47
KEX	39.25	0.00	0.00
CK	20.00	0.00	0.00
CKP	5.35	0.00	0.00
LH	8.10	0.00	0.00
PLANB	6.40	0.00	0.00
CHG	3.82	0.00	0.00
HMPRO	13.90	0.00	0.00
PTG	17.40	0.00	0.00
MTC	62.75	0.00	0.00
THCOM	10.20	0.00	0.00
ORI	10.20	0.00	0.00
OSP	34.75	0.00	0.00
TPIPL	1.73	0.00	0.00
TTA	13.90	0.00	0.00

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
21/09/2021	90,377	85,909	4,468	47,753	54,446	-6,693	104,916	102,691	2,225	243,046	405,636

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/09/2021	16,897	13,450	3,447	5,333	3,491	1,842	11,214	16,503	-5,289	33,444	43,869

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI

QA Report : TFEX Information

Wednesday, 22 September 2021

21/09/2021	0	0	0	10,188	4,553	5,635	6,485	12,120	-5,635	16,673	127,274
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