

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Sep-21	21-Sep-21	Change	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21
S50U21	Sep 2021	966.40	965.50	0.9 0.09 %	291,010	-2.43 %	298,255	0.09 %	297,980	-2.72 %	306,322	2.23 %	299,646
S50V21	Oct 2021	966.70	965.00	1.7 0.18 %	195	12.07 %	174	13.73 %	153	4.08 %	147	2.08 %	144
S50X21	Nov 2021	967.00	965.00	2 0.21 %	139	-1.42 %	141	2.92 %	137	7.03 %	128	14.29 %	112
S50Z21	Dec 2021	966.70	964.90	1.8 0.19 %	92,130	13.62 %	81,085	2.60 %	79,029	8.47 %	72,860	6.10 %	68,672
S50H22	Mar 2022	963.40	961.90	1.5 0.16 %	16,581	1.66 %	16,311	2.40 %	15,929	3.64 %	15,370	3.82 %	14,804
S50M22	Jun 2022	960.50	958.80	1.7 0.18 %	9,677	0.07 %	9,670	3.54 %	9,339	4.99 %	8,895	-1.84 %	9,062

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Sep-21	21-Sep-21	Change	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21
TRUEZ21	Dec 2021	78,995	3.71	3.41	0.30 8.80 %	79,633	109.43 %	38,023	0.14 %	37,970	-7.33 %	40,974	-31.67 %	59,967
TTBZ21	Dec 2021	23,208	1.07	1.07	0.00 0.00 %	136,595	20.43 %	113,427	-3.80 %	117,905	12.12 %	105,155	11.60 %	94,224
KTCU21	Sep 2021	10,711	61.19	62.50	-1.31 -2.10 %	34,270	-13.61 %	39,671	-12.38 %	45,275	-0.95 %	45,708	0.22 %	45,607
TRUEH22	Mar 2022	10,504	3.69	3.35	0.34 10.15 %	8,186	386.68 %	1,682	1.20 %	1,662	45.79 %	1,140	0.00 %	1,140
JASZ21	Dec 2021	8,085	2.85	2.84	0.01 0.35 %	21,549	59.48 %	13,512	-12.78 %	15,492	10.64 %	14,002	16.69 %	11,999
BEMZ21	Dec 2021	7,543	9.15	8.92	0.23 2.58 %	27,014	0.15 %	26,973	-3.55 %	27,966	7.73 %	25,960	-10.43 %	28,984
BTSZ21	Dec 2021	7,252	9.61	9.48	0.13 1.37 %	20,222	39.67 %	14,478	0.78 %	14,366	-2.70 %	14,765	41.09 %	10,465
CHGZ21	Dec 2021	7,053	3.80	3.85	-0.05 -1.30 %	9,831	-4.84 %	10,331	1.46 %	10,182	52.36 %	6,683	-48.53 %	12,984
TTBU21	Sep 2021	6,667	1.08	1.06	0.02 1.89 %	108,624	-5.24 %	114,625	-1.71 %	116,624	-0.01 %	116,634	-0.01 %	116,650
JASU21	Sep 2021	6,169	2.91	2.82	0.09 3.19 %	27,626	-17.99 %	33,686	-0.13 %	33,729	0.00 %	33,728	-2.89 %	34,732

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	(+/-)	16-Sep-21	22-Sep-21	21-Sep-21	Change
SUPERZ21	Dec 2021	97	180,494	0.03 %	180,446	-3.73 %	187,446	-3.59 %	194,429	1.05 %	192,414	0.98	0.99	-0.01 -1.0 %
TTBZ21	Dec 2021	23,208	136,595	20.43 %	113,427	-3.80 %	117,905	12.12 %	105,155	11.60 %	94,224	1.07	1.07	0 0 %
GUNKULZ21	Dec 2021	547	135,602	0.39 %	135,080	2.34 %	131,996	0.78 %	130,977	-0.25 %	131,299	4.83	4.84	-0.01 -0.2 %
BLANDZ21	Dec 2021	1,310	135,231	0.86 %	134,079	0.02 %	134,053	0.56 %	133,300	2.03 %	130,649	1.09	1.10	-0.01 -0.9 %
BLANDU21	Sep 2021	2,382	110,203	-2.10 %	112,562	0.43 %	112,081	-1.42 %	113,692	-0.22 %	113,943	1.08	1.09	-0.01 -0.9 %
TTBU21	Sep 2021	6,667	108,624	-5.24 %	114,625	-1.71 %	116,624	-0.01 %	116,634	-0.01 %	116,650	1.08	1.06	0.02 1.89 %
TRUEZ21	Dec 2021	78,995	79,633	109.43 %	38,023	0.14 %	37,970	-7.33 %	40,974	-31.67 %	59,967	3.71	3.41	0.3 8.8 %
SIRIZ21	Dec 2021	1,076	70,463	1.50 %	69,422	9.53 %	63,380	-0.63 %	63,785	16.95 %	54,541	1.28	1.30	-0.02 -1.5 %
SUPERU21	Sep 2021	42	69,487	-0.03 %	69,507	-0.30 %	69,713	-1.19 %	70,551	-1.57 %	71,674	0.97	0.99	-0.02 -2.0 %
SIRIU21	Sep 2021	65	66,005	-0.09 %	66,064	-4.39 %	69,096	-1.65 %	70,255	0.76 %	69,723	1.26	1.28	-0.02 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	3.72	0.34	10.06
BAM	19.20	0.70	3.78
JAS	2.92	0.10	3.55
TTCL	4.88	0.14	2.95
AWC	4.44	0.12	2.78
BEM	9.10	0.20	2.25
SAMART	7.15	0.15	2.14
BTS	9.60	0.20	2.13
THCOM	10.40	0.20	1.96
SCB	109.50	2.00	1.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	474.00	-24.00	-4.82
KTC	60.75	-2.25	-3.57
BLA	28.75	-0.50	-1.71
AEONTS	199.00	-3.00	-1.49
SAWAD	67.50	-1.00	-1.46
TTA	13.70	-0.20	-1.44
TU	21.90	-0.30	-1.35
TISCO	92.25	-1.25	-1.34
CHG	3.78	-0.04	-1.05
JMT	48.75	-0.50	-1.02

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
22/09/2021	74,716	79,407	-4,691	38,616	34,170	4,446	92,356	92,111	245	205,688	409,732

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2021	25,270	17,298	7,972	6,101	4,053	2,048	12,892	22,912	-10,020	44,263	41,968

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/09/2021	0	40	-40	7,378	6,024	1,354	4,127	5,441	-1,314	11,505	126,088