

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Sep-21	22-Sep-21	Change	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21
S50U21	Sep 2021	980.30	966.40	13.9 1.44 %	282,898	-2.79 %	291,010	-2.43 %	298,255	0.09 %	297,980	-2.72 %	306,322
S50V21	Oct 2021	980.30	966.70	13.6 1.41 %	254	30.26 %	195	12.07 %	174	13.73 %	153	4.08 %	147
S50X21	Nov 2021	981.80	967.00	14.8 1.53 %	132	-5.04 %	139	-1.42 %	141	2.92 %	137	7.03 %	128
S50Z21	Dec 2021	981.10	966.70	14.4 1.49 %	125,283	35.99 %	92,130	13.62 %	81,085	2.60 %	79,029	8.47 %	72,860
S50H22	Mar 2022	977.80	963.40	14.4 1.49 %	16,626	0.27 %	16,581	1.66 %	16,311	2.40 %	15,929	3.64 %	15,370
S50M22	Jun 2022	975.00	960.50	14.5 1.51 %	9,538	-1.44 %	9,677	0.07 %	9,670	3.54 %	9,339	4.99 %	8,895

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Sep-21	22-Sep-21	Change	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21
TRUEZ21	Dec 2021	91,908	3.97	3.71	0.26 7.01 %	76,397	-4.06 %	79,633	109.43 %	38,023	0.14 %	37,970	-7.33 %	40,974
KTCZ21	Dec 2021	42,743	60.13	61.00	-0.87 -1.43 %	35,418	670.01 %	2,001	35.48 %	1,477	-11.66 %	1,672	6.50 %	1,570
KTCU21	Sep 2021	42,438	60.19	61.19	-1.00 -1.63 %	1,087	-96.83 %	34,270	-13.61 %	39,671	-12.38 %	45,275	-0.95 %	45,708
TTBU21	Sep 2021	37,651	1.11	1.08	0.03 2.78 %	72,227	-33.51 %	108,624	-5.24 %	114,625	-1.71 %	116,624	-0.01 %	116,634
SUPERU21	Sep 2021	25,001	0.97	0.97	0.00 0.00 %	44,488	-35.98 %	69,487	-0.03 %	69,507	-0.30 %	69,713	-1.19 %	70,551
SUPERH22	Mar 2022	25,000	0.97	0.97	0.00 0.00 %	52,000	92.59 %	27,000	0.00 %	27,000	-18.18 %	33,000	-31.25 %	48,000
TRUEH22	Mar 2022	17,546	3.97	3.69	0.28 7.59 %	8,701	6.29 %	8,186	386.68 %	1,682	1.20 %	1,662	45.79 %	1,140
JASZ21	Dec 2021	14,652	2.97	2.85	0.12 4.21 %	36,191	67.95 %	21,549	59.48 %	13,512	-12.78 %	15,492	10.64 %	14,002
AWCZ21	Dec 2021	13,872	4.55	4.47	0.08 1.79 %	17,481	32.67 %	13,176	23.42 %	10,676	-4.47 %	11,175	4.68 %	10,675
JASU21	Sep 2021	12,600	2.94	2.91	0.03 1.03 %	15,114	-45.29 %	27,626	-17.99 %	33,686	-0.13 %	33,729	0.00 %	33,728

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	(+/-)	17-Sep-21	23-Sep-21	22-Sep-21	Change
SUPERZ21	Dec 2021	4,300	182,784	1.27 %	180,494	0.03 %	180,446	-3.73 %	187,446	-3.59 %	194,429	0.99	0.98	0.01 1.02 %
GUNKULZ21	Dec 2021	10,653	137,159	1.15 %	135,602	0.39 %	135,080	2.34 %	131,996	0.78 %	130,977	4.85	4.83	0.02 0.41 %
BLANDZ21	Dec 2021	458	135,685	0.34 %	135,231	0.86 %	134,079	0.02 %	134,053	0.56 %	133,300	1.10	1.09	0.01 0.92 %
TTBZ21	Dec 2021	10,426	131,363	-3.83 %	136,595	20.43 %	113,427	-3.80 %	117,905	12.12 %	105,155	1.12	1.07	0.05 4.67 %
BLANDU21	Sep 2021	1,299	108,919	-1.17 %	110,203	-2.10 %	112,562	0.43 %	112,081	-1.42 %	113,692	1.09	1.08	0.01 0.93 %
TRUEZ21	Dec 2021	91,908	76,397	-4.06 %	79,633	109.43 %	38,023	0.14 %	37,970	-7.33 %	40,974	3.97	3.71	0.3 7.01 %
TTBU21	Sep 2021	37,651	72,227	-33.51 %	108,624	-5.24 %	114,625	-1.71 %	116,624	-0.01 %	116,634	1.11	1.08	0.03 2.78 %
SIRIZ21	Dec 2021	11,351	71,966	2.13 %	70,463	1.50 %	69,422	9.53 %	63,380	-0.63 %	63,785	1.29	1.28	0.01 0.78 %
SIRIU21	Sep 2021	1,003	65,005	-1.52 %	66,005	-0.09 %	66,064	-4.39 %	69,096	-1.65 %	70,255	1.29	1.26	0.03 2.38 %
GUNKULU21	Sep 2021	5,941	55,199	-9.59 %	61,053	-0.81 %	61,551	-3.36 %	63,693	-1.54 %	64,691	4.82	4.80	0.02 0.42 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	130.00	20.50	18.72
DTAC	42.50	3.00	7.59
KBANK	131.00	9.00	7.38
BEC	13.80	0.90	6.98
TRUE	3.94	0.22	5.91
BAY	32.75	1.25	3.97
TTB	1.12	0.04	3.70
BBL	117.50	4.00	3.52
KTB	11.50	0.30	2.68
DELTA	486.00	12.00	2.53

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.30	-0.80	-6.11
PLANB	6.00	-0.35	-5.51
MTC	60.00	-2.75	-4.38
JMT	46.75	-2.00	-4.10
AEONTS	191.50	-7.50	-3.77
SAWAD	65.00	-2.50	-3.70
BA	12.20	-0.40	-3.17
STGT	31.50	-1.00	-3.08
SAMART	6.95	-0.20	-2.80
RS	18.10	-0.50	-2.69

## 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
23/09/2021	162,486	166,447	-3,961	47,580	44,975	2,605	118,209	116,853	1,356	328,275	434,731

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2021	25,085	24,744	341	5,985	7,853	-1,868	32,126	30,599	1,527	63,196	39,669

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2021	0	0	0	5,234	13,007	-7,773	31,934	24,161	7,773	37,168	122,232