

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Sep-21	23-Sep-21	Change	27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21
S50U21	Sep 2021	971.80	980.30	-8.5 -0.87 %	261,749	-7.48 %	282,898	-2.79 %	291,010	-2.43 %	298,255	0.09 %	297,980
S50V21	Oct 2021	972.20	980.30	-8.1 -0.83 %	322	26.77 %	254	30.26 %	195	12.07 %	174	13.73 %	153
S50X21	Nov 2021	973.20	981.80	-8.6 -0.88 %	128	-3.03 %	132	-5.04 %	139	-1.42 %	141	2.92 %	137
S50Z21	Dec 2021	971.50	981.10	-9.6 -0.98 %	235,295	87.81 %	125,283	35.99 %	92,130	13.62 %	81,085	2.60 %	79,029
S50H22	Mar 2022	968.80	977.80	-9 -0.92 %	17,985	8.17 %	16,626	0.27 %	16,581	1.66 %	16,311	2.40 %	15,929
S50M22	Jun 2022	965.80	975.00	-9.2 -0.94 %	11,103	16.41 %	9,538	-1.44 %	9,677	0.07 %	9,670	3.54 %	9,339

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Sep-21	23-Sep-21	Change	27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21
TTBZ21	Dec 2021	138,907	1.14	1.12	0.02 1.79 %	228,092	73.63 %	131,363	-3.83 %	136,595	20.43 %	113,427	-3.80 %	117,905
GUNKULU21	Sep 2021	93,050	4.82	4.82	0.00 0.00 %	6,028	-89.08 %	55,199	-9.59 %	61,053	-0.81 %	61,551	-3.36 %	63,693
TRUEZ21	Dec 2021	87,974	3.85	3.97	-0.12 -3.02 %	104,982	37.42 %	76,397	-4.06 %	79,633	109.43 %	38,023	0.14 %	37,970
GUNKULZ21	Dec 2021	63,693	4.87	4.85	0.02 0.41 %	185,294	35.09 %	137,159	1.15 %	135,602	0.39 %	135,080	2.34 %	131,996
SIRIZ21	Dec 2021	57,256	1.23	1.29	-0.06 -4.65 %	107,117	48.84 %	71,966	2.13 %	70,463	1.50 %	69,422	9.53 %	63,380
TTBU21	Sep 2021	38,435	1.14	1.11	0.03 2.70 %	37,786	-47.68 %	72,227	-33.51 %	108,624	-5.24 %	114,625	-1.71 %	116,624
TRUEU21	Sep 2021	31,162	3.82	3.95	-0.13 -3.29 %	3,916	-88.49 %	34,020	-2.06 %	34,737	-9.68 %	38,461	-0.06 %	38,483
SIRIU21	Sep 2021	22,158	1.22	1.29	-0.07 -5.43 %	42,858	-34.07 %	65,005	-1.52 %	66,005	-0.09 %	66,064	-4.39 %	69,096
JASU21	Sep 2021	20,674	2.94	2.94	0.00 0.00 %	3,024	-79.99 %	15,114	-45.29 %	27,626	-17.99 %	33,686	-0.13 %	33,729
BBLH22	Mar 2022	19,866	121.00	116.40	4.60 3.95 %	16,587	778.48 %	883	7.81 %	819	0.86 %	812	0.00 %	812

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	(+/-)	20-Sep-21	27-Sep-21	23-Sep-21	Change
TTBZ21	Dec 2021	138,907	228,092	73.63 %	131,363	-3.83 %	136,595	20.43 %	113,427	-3.80 %	117,905	1.14	1.12	0.02 1.79 %
SUPERZ21	Dec 2021	14,042	196,811	7.67 %	182,784	1.27 %	180,494	0.03 %	180,446	-3.73 %	187,446	0.97	0.99	-0.02 -2.0 %
GUNKULZ21	Dec 2021	63,693	185,294	35.09 %	137,159	1.15 %	135,602	0.39 %	135,080	2.34 %	131,996	4.87	4.85	0.02 0.41 %
BLANDZ21	Dec 2021	7,716	142,401	4.95 %	135,685	0.34 %	135,231	0.86 %	134,079	0.02 %	134,053	1.07	1.10	-0.03 -2.7 %
SIRIZ21	Dec 2021	57,256	107,117	48.84 %	71,966	2.13 %	70,463	1.50 %	69,422	9.53 %	63,380	1.23	1.29	-0.06 -4.7 %
TRUEZ21	Dec 2021	87,974	104,982	37.42 %	76,397	-4.06 %	79,633	109.43 %	38,023	0.14 %	37,970	3.85	3.97	-0.1 -3.0 %
BLANDU21	Sep 2021	11,221	97,698	-10.30 %	108,919	-1.17 %	110,203	-2.10 %	112,562	0.43 %	112,081	1.08	1.09	-0.01 -0.9 %
SUPERH22	Mar 2022	0	52,000	0.00 %	52,000	92.59 %	27,000	0.00 %	27,000	-18.18 %	33,000	0.95	0.97	-0.02 -2.1 %
BANPUZ21X	Dec 2021	2,677	49,969	-1.82 %	50,893	2.25 %	49,771	1.04 %	49,258	3.11 %	47,772	12.53	12.50	0.03 0.24 %
SIRIU21	Sep 2021	22,158	42,858	-34.07 %	65,005	-1.52 %	66,005	-0.09 %	66,064	-4.39 %	69,096	1.22	1.29	-0.07 -5.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	14.20	1.00	7.58
TOP	52.50	2.50	5.00
SPRC	9.45	0.40	4.42
PLANB	6.25	0.25	4.17
TASCO	18.70	0.70	3.89
PTTEP	117.00	4.00	3.54
BH	147.00	5.00	3.52
BLA	29.50	1.00	3.51
KBANK	135.00	4.00	3.05
BAY	33.75	1.00	3.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	19.80	-1.60	-7.48
TTA	12.90	-0.90	-6.52
COM7	65.75	-4.25	-6.07
DELTA	460.00	-26.00	-5.35
PTG	16.30	-0.90	-5.23
BA	11.60	-0.60	-4.92
JMT	44.50	-2.25	-4.81
STGT	30.00	-1.50	-4.76
HANA	79.00	-3.50	-4.24
SIRI	1.21	-0.05	-3.97

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
27/09/2021	303,155	329,236	-26,081	48,413	41,754	6,659	109,587	90,165	19,422	461,155	526,582

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2021	24,583	29,585	-5,002	4,665	7,437	-2,772	47,873	40,099	7,774	77,121	40,645

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2021	0	0	0	2,428	2,193	235	13,642	13,877	-235	16,070	122,469