

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Sep-21	27-Sep-21	Change	28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21
S50U21	Sep 2021	968.80	971.80	-3 -0.31 %	107,449	-58.95 %	261,749	-7.48 %	282,898	-2.79 %	291,010	-2.43 %	298,255
S50V21	Oct 2021	969.00	972.20	-3.2 -0.33 %	303	-5.90 %	322	26.77 %	254	30.26 %	195	12.07 %	174
S50X21	Nov 2021	971.10	973.20	-2.1 -0.22 %	117	-8.59 %	128	-3.03 %	132	-5.04 %	139	-1.42 %	141
S50Z21	Dec 2021	967.80	971.50	-3.7 -0.38 %	326,798	38.89 %	235,295	87.81 %	125,283	35.99 %	92,130	13.62 %	81,085
S50H22	Mar 2022	964.60	968.80	-4.2 -0.43 %	18,576	3.29 %	17,985	8.17 %	16,626	0.27 %	16,581	1.66 %	16,311
S50M22	Jun 2022	962.30	965.80	-3.5 -0.36 %	11,131	0.25 %	11,103	16.41 %	9,538	-1.44 %	9,677	0.07 %	9,670

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Sep-21	27-Sep-21	Change	28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21
BLANDU21	Sep 2021	91,301	1.07	1.08	-0.01 -0.93 %	6,398	-93.45 %	97,698	-10.30 %	108,919	-1.17 %	110,203	-2.10 %	112,562
BLANDH22	Mar 2022	86,000	1.06	1.07	-0.01 -0.93 %	116,527	281.72 %	30,527	24.46 %	24,527	0.00 %	24,527	0.00 %	24,527
TRUEZ21	Dec 2021	45,090	4.01	3.85	0.16 4.16 %	86,018	-18.06 %	104,982	37.42 %	76,397	-4.06 %	79,633	109.43 %	38,023
TTBZ21	Dec 2021	37,493	1.13	1.14	-0.01 -0.88 %	233,438	2.34 %	228,092	73.63 %	131,363	-3.83 %	136,595	20.43 %	113,427
SIRIZ21	Dec 2021	26,084	1.23	1.23	0.00 0.00 %	122,142	14.03 %	107,117	48.84 %	71,966	2.13 %	70,463	1.50 %	69,422
SIRIU21	Sep 2021	26,026	1.23	1.22	0.01 0.82 %	23,834	-44.39 %	42,858	-34.07 %	65,005	-1.52 %	66,005	-0.09 %	66,064
SUPERU21	Sep 2021	24,447	0.92	0.95	-0.03 -3.16 %	8,949	-72.41 %	32,434	-27.09 %	44,488	-35.98 %	69,487	-0.03 %	69,507
IRPCZ21	Dec 2021	13,517	4.16	4.11	0.05 1.22 %	33,395	4.37 %	31,998	-5.88 %	33,997	6.27 %	31,991	3.25 %	30,984
SUPERZ21	Dec 2021	10,229	0.96	0.97	-0.01 -1.03 %	207,031	5.19 %	196,811	7.67 %	182,784	1.27 %	180,494	0.03 %	180,446
BEAUTYH22	Mar 2022	7,000	1.48	1.51	-0.03 -1.99 %	14,063	27.12 %	11,063	10.38 %	10,023	0.00 %	10,023	0.00 %	10,023

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Sep-21	(+/-)	27-Sep-21	(+/-)	23-Sep-21	(+/-)	22-Sep-21	(+/-)	21-Sep-21	28-Sep-21	27-Sep-21	Change
TTBZ21	Dec 2021	37,493	233,438	2.34 %	228,092	73.63 %	131,363	-3.83 %	136,595	20.43 %	113,427	1.13	1.14	-0.01 -0.9 %
SUPERZ21	Dec 2021	10,229	207,031	5.19 %	196,811	7.67 %	182,784	1.27 %	180,494	0.03 %	180,446	0.96	0.97	-0.01 -1.0 %
GUNKULZ21	Dec 2021	6,039	188,105	1.52 %	185,294	35.09 %	137,159	1.15 %	135,602	0.39 %	135,080	4.79	4.87	-0.08 -1.6 %
BLANDZ21	Dec 2021	3,062	144,463	1.45 %	142,401	4.95 %	135,685	0.34 %	135,231	0.86 %	134,079	1.09	1.07	0.02 1.87 %
SIRIZ21	Dec 2021	26,084	122,142	14.03 %	107,117	48.84 %	71,966	2.13 %	70,463	1.50 %	69,422	1.23	1.23	0 0 %
BLANDH22	Mar 2022	86,000	116,527	281.72 %	30,527	24.46 %	24,527	0.00 %	24,527	0.00 %	24,527	1.06	1.07	-0.01 -0.9 %
TRUEZ21	Dec 2021	45,090	86,018	-18.06 %	104,982	37.42 %	76,397	-4.06 %	79,633	109.43 %	38,023	4.01	3.85	0.2 4.16 %
BANPUZ21X	Dec 2021	3,561	53,253	6.57 %	49,969	-1.82 %	50,893	2.25 %	49,771	1.04 %	49,258	12.91	12.53	0.4 3.03 %
SUPERH22	Mar 2022	0	52,000	0.00 %	52,000	0.00 %	52,000	92.59 %	27,000	0.00 %	27,000	0.92	0.95	-0.03 -3.2 %
JASZ21	Dec 2021	1,088	39,882	2.63 %	38,859	7.37 %	36,191	67.95 %	21,549	59.48 %	13,512	2.93	2.93	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	10.10	0.65	6.88
STGT	31.75	1.75	5.83
TRUE	4.00	0.18	4.71
BEC	14.00	0.60	4.48
STA	33.50	1.25	3.88
AAV	2.86	0.10	3.62
PTTGC	63.75	2.00	3.24
ESSO	8.35	0.25	3.09
BANPU	12.90	0.30	2.38
SGP	14.50	0.30	2.11

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	11.00	-0.30	-2.65
TTB	1.12	-0.03	-2.61
BA	11.30	-0.30	-2.59
SCB	125.00	-3.00	-2.34
HMPRO	13.50	-0.30	-2.17
SPALI	20.10	-0.40	-1.95
S	2.02	-0.04	-1.94
SCC	406.00	-8.00	-1.93
AP	8.20	-0.15	-1.80
AWC	4.46	-0.08	-1.76

## 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
28/09/2021	248,150	228,969	19,181	48,611	52,685	-4,074	100,196	115,303	-15,107	396,957	464,374

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2021	14,407	15,613	-1,206	2,295	3,315	-1,020	14,775	12,549	2,226	31,477	42,444

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/09/2021	0	0	0	9,903	10,168	-265	26,446	26,181	265	36,349	122,698