

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Sep-21	31-Aug-21	Change	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21
S50U21	Sep 2021	985.70	984.80	0.9 0.09 %	342,075	0.05 %	341,894	1.56 %	336,633	-0.90 %	339,698	-4.27 %	354,841
S50V21	Oct 2021	984.60	983.40	1.2 0.12 %	133	-8.90 %	146	-9.88 %	162	16.55 %	139	6.11 %	131
S50X21	Nov 2021	985.10	986.50	-1.4 -0.14 %	25	177.78 %	9	0.00 %	0	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	983.40	982.70	0.7 0.07 %	57,651	0.21 %	57,529	3.60 %	55,532	1.90 %	54,497	3.41 %	52,699
S50H22	Mar 2022	979.70	978.90	0.8 0.08 %	12,137	0.60 %	12,065	1.39 %	11,900	2.30 %	11,633	2.14 %	11,389
S50M22	Jun 2022	977.30	976.30	1 0.1 %	7,698	2.86 %	7,484	2.32 %	7,314	7.06 %	6,832	0.46 %	6,801

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Sep-21	31-Aug-21	Change	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21
SIRIZ21	Dec 2021	32,503	1.34	1.31	0.03 2.29 %	33,738	74.42 %	19,343	-16.51 %	23,169	0.99 %	22,942	-20.67 %	28,921
SUPERZ21	Dec 2021	22,000	0.98	1.00	-0.02 -2.00 %	104,606	-11.05 %	117,606	27.02 %	92,589	0.00 %	92,588	4.52 %	88,586
SUPERU21	Sep 2021	13,089	0.98	0.98	0.00 0.00 %	96,723	-11.06 %	108,753	-0.92 %	109,764	-6.00 %	116,773	-1.66 %	118,742
GUNKULU21	Sep 2021	12,845	4.78	4.78	0.00 0.00 %	118,200	-6.71 %	126,703	-3.35 %	131,091	3.93 %	126,131	2.29 %	123,308
SIRIU21	Sep 2021	12,304	1.33	1.28	0.05 3.91 %	108,385	-7.18 %	116,773	9.98 %	106,178	2.53 %	103,555	-2.03 %	105,702
WHAZ21	Dec 2021	11,000	3.20	3.27	-0.07 -2.14 %	14,949	7.17 %	13,949	0.52 %	13,877	0.74 %	13,775	12.91 %	12,200
TRUEU21	Sep 2021	9,668	3.30	3.34	-0.04 -1.20 %	21,150	-8.27 %	23,056	15.62 %	19,942	2.94 %	19,373	2.51 %	18,899
GUNKULZ21	Dec 2021	8,088	4.80	4.81	-0.01 -0.21 %	44,182	1.35 %	43,594	19.19 %	36,576	-3.93 %	38,073	-2.38 %	39,000
CPALLZ21	Dec 2021	6,718	65.10	64.98	0.12 0.18 %	3,091	-30.46 %	4,445	-7.43 %	4,802	13.66 %	4,225	16.17 %	3,637
CHGU21	Sep 2021	5,662	3.65	3.73	-0.08 -2.14 %	14,838	-15.09 %	17,475	0.07 %	17,463	-0.23 %	17,504	9.76 %	15,947

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	01-Sep-21	31-Aug-21	Change
TTBU21	Sep 2021	4,913	159,716	0.01 %	159,707	-1.43 %	162,016	-1.48 %	164,454	1.92 %	161,354	1.07	1.08	-0.01 -0.9 %
BLANDZ21	Dec 2021	5,010	129,824	-0.76 %	130,814	0.38 %	130,319	0.00 %	130,318	2.36 %	127,318	1.12	1.08	0.04 3.7 %
BLANDU21	Sep 2021	1,664	127,078	-1.16 %	128,575	0.01 %	128,563	0.39 %	128,064	-0.89 %	129,209	1.12	1.09	0.03 2.75 %
GUNKULU21	Sep 2021	12,845	118,200	-6.71 %	126,703	-3.35 %	131,091	3.93 %	126,131	2.29 %	123,308	4.78	4.78	0 0 %
SIRIU21	Sep 2021	12,304	108,385	-7.18 %	116,773	9.98 %	106,178	2.53 %	103,555	-2.03 %	105,702	1.33	1.28	0.05 3.91 %
SUPERZ21	Dec 2021	22,000	104,606	-11.05 %	117,606	27.02 %	92,589	0.00 %	92,588	4.52 %	88,586	0.98	1.00	-0.02 -2 %
SUPERU21	Sep 2021	13,089	96,723	-11.06 %	108,753	-0.92 %	109,764	-6.00 %	116,773	-1.66 %	118,742	0.98	0.98	0 0 %
TTBZ21	Dec 2021	2,050	73,801	-1.29 %	74,769	0.01 %	74,759	0.74 %	74,209	0.70 %	73,690	1.07	1.08	-0.01 -0.9 %
KTCU21	Sep 2021	111	45,643	0.22 %	45,541	-0.21 %	45,636	-0.20 %	45,727	0.01 %	45,721	65.29	66.50	-1 -1.8 %
GUNKULZ21	Dec 2021	8,088	44,182	1.35 %	43,594	19.19 %	36,576	-3.93 %	38,073	-2.38 %	39,000	4.80	4.81	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	656.00	72.00	12.33
DTAC	39.00	2.00	5.41
JMT	47.50	1.75	3.83
SIRI	1.32	0.04	3.13
BLAND	1.11	0.03	2.78
HANA	72.25	1.75	2.48
KCE	78.25	1.75	2.29
MEGA	49.50	0.50	1.02
PLANB	6.25	0.05	0.81
TU	20.00	0.10	0.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	62.50	-2.25	-3.47
BJC	35.00	-1.25	-3.45
IVL	42.25	-1.50	-3.43
ERW	2.92	-0.10	-3.31
CBG	135.50	-4.50	-3.21
CENTEL	32.25	-1.00	-3.01
STEC	13.00	-0.40	-2.99
WHAUP	4.26	-0.12	-2.74
ITD	2.36	-0.06	-2.48
MAJOR	20.40	-0.50	-2.39

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
01/09/2021	82,987	71,661	11,326	29,015	24,703	4,312	81,099	96,737	-15,638	193,101	419,719

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2021	19,585	21,399	-1,814	6,144	6,259	-115	20,244	18,315	1,929	45,973	39,270

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2021	0	0	0	2,177	6,269	-4,092	13,716	9,624	4,092	15,893	114,386