

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Sep-21	01-Sep-21	Change	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21
S50U21	Sep 2021	995.50	985.70	9.8 0.99 %	349,893	2.29 %	342,075	0.05 %	341,894	1.56 %	336,633	-0.90 %	339,698
S50V21	Oct 2021	994.80	984.60	10.2 1.04 %	131	-1.50 %	133	-8.90 %	146	-9.88 %	162	16.55 %	139
S50X21	Nov 2021	994.50	985.10	9.4 0.95 %	35	40.00 %	25	177.78 %	9	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	993.20	983.40	9.8 1 %	58,631	1.70 %	57,651	0.21 %	57,529	3.60 %	55,532	1.90 %	54,497
S50H22	Mar 2022	989.10	979.70	9.4 0.96 %	12,648	4.21 %	12,137	0.60 %	12,065	1.39 %	11,900	2.30 %	11,633
S50M22	Jun 2022	987.00	977.30	9.7 0.99 %	7,946	3.22 %	7,698	2.86 %	7,484	2.32 %	7,314	7.06 %	6,832

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Sep-21	01-Sep-21	Change	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21
TRUEZ21	Dec 2021	27,158	3.41	3.31	0.10 3.02 %	40,306	9.87 %	36,685	1.50 %	36,143	7.58 %	33,597	42.46 %	23,584
GUNKULZ21	Dec 2021	16,440	4.85	4.80	0.05 1.04 %	55,558	25.75 %	44,182	1.35 %	43,594	19.19 %	36,576	-3.93 %	38,073
SIRIZ21	Dec 2021	12,894	1.32	1.34	-0.02 -1.49 %	29,377	-12.93 %	33,738	74.42 %	19,343	-16.51 %	23,169	0.99 %	22,942
TRUEU21	Sep 2021	7,103	3.40	3.30	0.10 3.03 %	15,840	-25.11 %	21,150	-8.27 %	23,056	15.62 %	19,942	2.94 %	19,373
GULFZ21	Dec 2021	6,876	41.58	41.55	0.03 0.07 %	13,746	78.89 %	7,684	24.62 %	6,166	24.36 %	4,958	45.31 %	3,412
ORU21	Sep 2021	6,318	29.70	30.00	-0.30 -1.00 %	2,929	-66.82 %	8,828	0.25 %	8,806	-3.18 %	9,095	-3.51 %	9,426
SUPERZ21	Dec 2021	6,000	0.99	0.98	0.01 1.02 %	98,606	-5.74 %	104,606	-11.05 %	117,606	27.02 %	92,589	0.00 %	92,588
CHGZ21	Dec 2021	5,589	3.75	3.69	0.06 1.63 %	12,629	-4.42 %	13,213	12.84 %	11,709	27.16 %	9,208	-0.29 %	9,235
BCPGU21X	Sep 2021	5,151	14.44	14.45	-0.01 -0.07 %	6,926	-25.89 %	9,346	2.67 %	9,103	-0.94 %	9,189	1.22 %	9,078
VGIZ21	Dec 2021	4,519	6.66	6.40	0.26 4.06 %	12,184	26.05 %	9,666	18.37 %	8,166	0.00 %	8,166	0.00 %	8,166

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	02-Sep-21	01-Sep-21	Change
TTBU21	Sep 2021	1,012	158,727	-0.62 %	159,716	0.01 %	159,707	-1.43 %	162,016	-1.48 %	164,454	1.08	1.07	0.01 0.93 %
BLANDZ21	Dec 2021	507	130,331	0.39 %	129,824	-0.76 %	130,814	0.38 %	130,319	0.00 %	130,318	1.11	1.12	-0.01 -0.9 %
BLANDU21	Sep 2021	325	127,374	0.23 %	127,078	-1.16 %	128,575	0.01 %	128,563	0.39 %	128,064	1.11	1.12	-0.01 -0.9 %
GUNKULU21	Sep 2021	3,265	116,804	-1.18 %	118,200	-6.71 %	126,703	-3.35 %	131,091	3.93 %	126,131	4.84	4.78	0.06 1.26 %
SIRIU21	Sep 2021	3,229	111,401	2.78 %	108,385	-7.18 %	116,773	9.98 %	106,178	2.53 %	103,555	1.33	1.33	0 0 %
SUPERZ21	Dec 2021	6,000	98,606	-5.74 %	104,606	-11.05 %	117,606	27.02 %	92,589	0.00 %	92,588	0.99	0.98	0.01 1.02 %
SUPERU21	Sep 2021	66	96,713	-0.01 %	96,723	-11.06 %	108,753	-0.92 %	109,764	-6.00 %	116,773	0.99	0.98	0.01 1.02 %
TTBZ21	Dec 2021	1,623	73,422	-0.51 %	73,801	-1.29 %	74,769	0.01 %	74,759	0.74 %	74,209	1.09	1.07	0.02 1.87 %
GUNKULZ21	Dec 2021	16,440	55,558	25.75 %	44,182	1.35 %	43,594	19.19 %	36,576	-3.93 %	38,073	4.85	4.80	0.05 1.04 %
KTCU21	Sep 2021	5	45,640	-0.01 %	45,643	0.22 %	45,541	-0.21 %	45,636	-0.20 %	45,727	66.10	65.29	0.8 1.24 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	726.00	70.00	10.67
EPG	13.00	0.70	5.69
THCOM	10.50	0.55	5.53
PLANB	6.50	0.25	4.00
VGI	6.55	0.25	3.97
CHG	3.78	0.12	3.28
GFPT	12.80	0.40	3.23
ORI	10.00	0.30	3.09
TRUE	3.38	0.10	3.05
TU	20.60	0.60	3.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	26.75	-0.75	-2.73
BLAND	1.08	-0.03	-2.70
BGRIM	44.75	-1.00	-2.19
OSP	35.00	-0.75	-2.10
CPALL	64.00	-1.00	-1.54
BJC	34.50	-0.50	-1.43
AWC	4.18	-0.06	-1.42
KEX	41.00	-0.50	-1.20
PTG	18.00	-0.20	-1.10
CPF	26.75	-0.25	-0.93

## 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
02/09/2021	81,112	76,888	4,224	37,944	44,304	-6,360	107,057	104,921	2,136	226,113	429,284

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2021	21,588	20,306	1,282	5,469	5,435	34	17,294	18,610	-1,316	44,351	39,468

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2021	0	0	0	2,827	7,256	-4,429	12,128	7,699	4,429	14,955	117,622