

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Sep-21	02-Sep-21	Change	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21
S50U21	Sep 2021	998.80	995.50	3.3 0.33 %	347,236	-0.76 %	349,893	2.29 %	342,075	0.05 %	341,894	1.56 %	336,633
S50V21	Oct 2021	998.10	994.80	3.3 0.33 %	136	3.82 %	131	-1.50 %	133	-8.90 %	146	-9.88 %	162
S50X21	Nov 2021	998.90	994.50	4.4 0.44 %	55	57.14 %	35	40.00 %	25	177.78 %	9	0.00 %	0
S50Z21	Dec 2021	996.70	993.20	3.5 0.35 %	58,817	0.32 %	58,631	1.70 %	57,651	0.21 %	57,529	3.60 %	55,532
S50H22	Mar 2022	993.00	989.10	3.9 0.39 %	12,666	0.14 %	12,648	4.21 %	12,137	0.60 %	12,065	1.39 %	11,900
S50M22	Jun 2022	990.50	987.00	3.5 0.35 %	8,135	2.38 %	7,946	3.22 %	7,698	2.86 %	7,484	2.32 %	7,314

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Sep-21	02-Sep-21	Change	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21
SUPERZ21	Dec 2021	33,139	1.04	0.99	0.05 5.05 %	111,745	13.32 %	98,606	-5.74 %	104,606	-11.05 %	117,606	27.02 %	92,589
SUPERU21	Sep 2021	12,304	1.03	0.99	0.04 4.04 %	85,949	-11.13 %	96,713	-0.01 %	96,723	-11.06 %	108,753	-0.92 %	109,764
PTTGCH22	Mar 2022	8,990	60.77	60.92	-0.15 -0.25 %	9,194	0.02 %	9,192	0.44 %	9,152	-0.02 %	9,154	0.00 %	9,154
GUNKULZ21	Dec 2021	7,903	4.85	4.85	0.00 0.00 %	54,657	-1.62 %	55,558	25.75 %	44,182	1.35 %	43,594	19.19 %	36,576
WHAZ21	Dec 2021	7,000	3.17	3.22	-0.05 -1.55 %	13,949	-6.69 %	14,949	0.00 %	14,949	7.17 %	13,949	0.52 %	13,877
TTBZ21	Dec 2021	6,830	1.06	1.09	-0.03 -2.75 %	78,422	6.81 %	73,422	-0.51 %	73,801	-1.29 %	74,769	0.01 %	74,759
TRUEZ21	Dec 2021	6,692	3.43	3.41	0.02 0.59 %	34,804	-13.65 %	40,306	9.87 %	36,685	1.50 %	36,143	7.58 %	33,597
SIRIZ21	Dec 2021	5,601	1.33	1.32	0.01 0.76 %	34,906	18.82 %	29,377	-12.93 %	33,738	74.42 %	19,343	-16.51 %	23,169
GULFZ21	Dec 2021	5,428	42.70	41.58	1.12 2.69 %	13,771	0.18 %	13,746	78.89 %	7,684	24.62 %	6,166	24.36 %	4,958
GUNKULU21	Sep 2021	3,590	4.83	4.84	-0.01 -0.21 %	116,361	-0.38 %	116,804	-1.18 %	118,200	-6.71 %	126,703	-3.35 %	131,091

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	(+/-)	30-Aug-21	03-Sep-21	02-Sep-21	Change
TTBU21	Sep 2021	59	158,674	-0.03 %	158,727	-0.62 %	159,716	0.01 %	159,707	-1.43 %	162,016	1.07	1.08	-0.01 -0.9 %
BLANDZ21	Dec 2021	1,102	131,432	0.84 %	130,331	0.39 %	129,824	-0.76 %	130,814	0.38 %	130,319	1.06	1.11	-0.05 -4.5 %
BLANDU21	Sep 2021	680	127,019	-0.28 %	127,374	0.23 %	127,078	-1.16 %	128,575	0.01 %	128,563	1.07	1.11	-0.04 -3.6 %
GUNKULU21	Sep 2021	3,590	116,361	-0.38 %	116,804	-1.18 %	118,200	-6.71 %	126,703	-3.35 %	131,091	4.83	4.84	-0.01 -0.2 %
SUPERZ21	Dec 2021	33,139	111,745	13.32 %	98,606	-5.74 %	104,606	-11.05 %	117,606	27.02 %	92,589	1.04	0.99	0.05 5.05 %
SIRIU21	Sep 2021	70	111,398	0.00 %	111,401	2.78 %	108,385	-7.18 %	116,773	9.98 %	106,178	1.31	1.33	-0.02 -1.5 %
SUPERU21	Sep 2021	12,304	85,949	-11.13 %	96,713	-0.01 %	96,723	-11.06 %	108,753	-0.92 %	109,764	1.03	0.99	0.04 4.04 %
TTBZ21	Dec 2021	6,830	78,422	6.81 %	73,422	-0.51 %	73,801	-1.29 %	74,769	0.01 %	74,759	1.06	1.09	-0.03 -2.8 %
GUNKULZ21	Dec 2021	7,903	54,657	-1.62 %	55,558	25.75 %	44,182	1.35 %	43,594	19.19 %	36,576	4.85	4.85	0 0 %
KTCU21	Sep 2021	135	45,521	-0.26 %	45,640	-0.01 %	45,643	0.22 %	45,541	-0.21 %	45,636	67.02	66.10	0.9 1.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	1.02	0.05	5.15
BANPU	11.40	0.40	3.64
GULF	42.50	1.25	3.03
ORI	10.20	0.20	2.00
KTC	67.50	1.25	1.89
SGP	11.80	0.20	1.72
BEC	13.50	0.20	1.50
INTUCH	86.00	1.25	1.47
M	53.00	0.75	1.44
AOT	63.50	0.75	1.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTGC	61.50	-2.00	-3.15
DTAC	38.50	-1.00	-2.53
RS	19.20	-0.40	-2.04
BLAND	1.06	-0.02	-1.85
KEX	40.25	-0.75	-1.83
OR	29.25	-0.50	-1.68
CPALL	63.00	-1.00	-1.56
PRM	6.70	-0.10	-1.47
MBK	13.80	-0.20	-1.43
PSL	22.70	-0.30	-1.30

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
03/09/2021	75,127	77,130	-2,003	32,138	28,243	3,895	84,145	86,037	-1,892	191,410	427,045

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2021	16,656	17,691	-1,035	4,258	4,958	-700	16,143	14,408	1,735	37,057	38,560

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2021	0	0	0	4,368	3,153	1,215	14,165	15,380	-1,215	18,533	115,010