

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Sep-21	03-Sep-21	Change	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21
S50U21	Sep 2021	995.40	998.80	-3.4 -0.34 %	330,503	-4.82 %	347,236	-0.76 %	349,893	2.29 %	342,075	0.05 %	341,894
S50V21	Oct 2021	993.00	998.10	-5.1 -0.51 %	137	0.74 %	136	3.82 %	131	-1.50 %	133	-8.90 %	146
S50X21	Nov 2021	995.30	998.90	-3.6 -0.36 %	61	10.91 %	55	57.14 %	35	40.00 %	25	177.78 %	9
S50Z21	Dec 2021	993.10	996.70	-3.6 -0.36 %	59,434	1.05 %	58,817	0.32 %	58,631	1.70 %	57,651	0.21 %	57,529
S50H22	Mar 2022	989.50	993.00	-3.5 -0.35 %	12,757	0.72 %	12,666	0.14 %	12,648	4.21 %	12,137	0.60 %	12,065
S50M22	Jun 2022	987.00	990.50	-3.5 -0.35 %	8,191	0.69 %	8,135	2.38 %	7,946	3.22 %	7,698	2.86 %	7,484

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Sep-21	03-Sep-21	Change	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21
SUPERZ21	Dec 2021	66,707	1.05	1.04	0.01 0.96 %	166,450	48.96 %	111,745	13.32 %	98,606	-5.74 %	104,606	-11.05 %	117,606
SUPERU21	Sep 2021	14,584	1.06	1.03	0.03 2.91 %	73,820	-14.11 %	85,949	-11.13 %	96,713	-0.01 %	96,723	-11.06 %	108,753
SPRCZ21	Dec 2021	12,003	8.97	8.71	0.26 2.99 %	2,565	-28.07 %	3,566	16.35 %	3,065	0.00 %	3,065	0.00 %	3,065
WHAZ21	Dec 2021	11,268	3.13	3.17	-0.04 -1.26 %	16,451	17.94 %	13,949	-6.69 %	14,949	0.00 %	14,949	7.17 %	13,949
SIRIZ21	Dec 2021	10,570	1.31	1.33	-0.02 -1.50 %	43,398	24.33 %	34,906	18.82 %	29,377	-12.93 %	33,738	74.42 %	19,343
BANPUZ21X	Dec 2021	8,497	12.72	11.25	1.47 13.07 %	37,744	13.25 %	33,327	0.03 %	33,317	3.15 %	32,299	18.45 %	27,268
GULFZ21	Dec 2021	5,527	42.00	42.70	-0.70 -1.64 %	16,287	18.27 %	13,771	0.18 %	13,746	78.89 %	7,684	24.62 %	6,166
BEAUTYZ21	Dec 2021	5,034	1.62	1.54	0.08 5.19 %	22,284	21.98 %	18,269	0.00 %	18,269	0.00 %	18,269	0.00 %	18,269
ITDZ21	Dec 2021	4,579	2.52	2.41	0.11 4.56 %	16,230	18.89 %	13,651	4.33 %	13,084	0.00 %	13,084	4.01 %	12,580
GUNKULU21	Sep 2021	3,916	4.80	4.83	-0.03 -0.62 %	114,887	-1.27 %	116,361	-0.38 %	116,804	-1.18 %	118,200	-6.71 %	126,703

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	(+/-)	31-Aug-21	06-Sep-21	03-Sep-21	Change
SUPERZ21	Dec 2021	66,707	166,450	48.96 %	111,745	13.32 %	98,606	-5.74 %	104,606	-11.05 %	117,606	1.05	1.04	0.01 0.96 %
TTBU21	Sep 2021	1,474	157,278	-0.88 %	158,674	-0.03 %	158,727	-0.62 %	159,716	0.01 %	159,707	1.06	1.07	-0.01 -0.9 %
BLANDZ21	Dec 2021	49	131,457	0.02 %	131,432	0.84 %	130,331	0.39 %	129,824	-0.76 %	130,814	1.09	1.06	0.03 2.83 %
BLANDU21	Sep 2021	12	127,031	0.01 %	127,019	-0.28 %	127,374	0.23 %	127,078	-1.16 %	128,575	1.08	1.07	0.01 0.93 %
GUNKULU21	Sep 2021	3,916	114,887	-1.27 %	116,361	-0.38 %	116,804	-1.18 %	118,200	-6.71 %	126,703	4.80	4.83	-0.03 -0.6 %
SIRIU21	Sep 2021	308	111,280	-0.11 %	111,398	0.00 %	111,401	2.78 %	108,385	-7.18 %	116,773	1.32	1.31	0.01 0.76 %
TTBZ21	Dec 2021	1,181	79,573	1.47 %	78,422	6.81 %	73,422	-0.51 %	73,801	-1.29 %	74,769	1.07	1.06	0.01 0.94 %
SUPERU21	Sep 2021	14,584	73,820	-14.11 %	85,949	-11.13 %	96,713	-0.01 %	96,723	-11.06 %	108,753	1.06	1.03	0.03 2.91 %
GUNKULZ21	Dec 2021	2,013	54,666	0.02 %	54,657	-1.62 %	55,558	25.75 %	44,182	1.35 %	43,594	4.84	4.85	-0.01 -0.2 %
KTCU21	Sep 2021	102	45,622	0.22 %	45,521	-0.26 %	45,640	-0.01 %	45,643	0.22 %	45,541	66.30	67.02	-0.7 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	12.90	1.50	13.16
ITD	2.52	0.14	5.88
BEAUTY	1.61	0.07	4.55
TOA	35.00	1.25	3.70
ESSO	8.10	0.25	3.18
STEC	13.50	0.40	3.05
BAM	18.90	0.50	2.72
COM7	71.50	1.75	2.51
THCOM	10.40	0.20	1.96
SUPER	1.04	0.02	1.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	18.60	-0.60	-3.12
VGI	6.30	-0.20	-3.08
PTTGC	60.00	-1.50	-2.44
TVO	31.75	-0.75	-2.31
BEC	13.20	-0.30	-2.22
BCH	22.00	-0.50	-2.22
PSL	22.20	-0.50	-2.20
SCGP	67.00	-1.50	-2.19
CHG	3.66	-0.08	-2.14
WHA	3.12	-0.06	-1.89

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
06/09/2021	49,088	51,758	-2,670	23,429	20,656	2,773	63,500	63,603	-103	136,017	411,083

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/09/2021	34,462	29,530	4,932	8,626	6,493	2,133	23,394	30,459	-7,065	66,482	39,538

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/09/2021	0	0	0	5,469	1,322	4,147	10,271	14,418	-4,147	15,740	116,378