

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Sep-21	06-Sep-21	Change	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21
S50U21	Sep 2021	986.90	995.40	-8.5 -0.85 %	328,818	-0.51 %	330,503	-4.82 %	347,236	-0.76 %	349,893	2.29 %	342,075
S50V21	Oct 2021	985.80	993.00	-7.2 -0.73 %	121	-11.68 %	137	0.74 %	136	3.82 %	131	-1.50 %	133
S50X21	Nov 2021	988.10	995.30	-7.2 -0.72 %	78	27.87 %	61	10.91 %	55	57.14 %	35	40.00 %	25
S50Z21	Dec 2021	984.70	993.10	-8.4 -0.85 %	61,412	3.33 %	59,434	1.05 %	58,817	0.32 %	58,631	1.70 %	57,651
S50H22	Mar 2022	981.10	989.50	-8.4 -0.85 %	12,592	-1.29 %	12,757	0.72 %	12,666	0.14 %	12,648	4.21 %	12,137
S50M22	Jun 2022	978.80	987.00	-8.2 -0.83 %	8,562	4.53 %	8,191	0.69 %	8,135	2.38 %	7,946	3.22 %	7,698

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Sep-21	06-Sep-21	Change	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21
SUPERZ21	Dec 2021	42,168	1.01	1.05	-0.04 -3.81 %	182,432	9.60 %	166,450	48.96 %	111,745	13.32 %	98,606	-5.74 %	104,606
TRUEU21	Sep 2021	27,052	3.50	3.38	0.12 3.55 %	32,915	93.58 %	17,003	3.81 %	16,379	3.40 %	15,840	-25.11 %	21,150
TRUEZ21	Dec 2021	25,037	3.52	3.38	0.14 4.14 %	48,267	32.95 %	36,305	4.31 %	34,804	-13.65 %	40,306	9.87 %	36,685
THCOMZ21	Dec 2021	24,470	11.80	10.45	1.35 12.92 %	7,194	20.38 %	5,976	9.19 %	5,473	0.26 %	5,459	10.28 %	4,950
GUNKULZ21	Dec 2021	18,559	4.78	4.84	-0.06 -1.24 %	72,214	32.10 %	54,666	0.02 %	54,657	-1.62 %	55,558	25.75 %	44,182
GUNKULU21	Sep 2021	16,673	4.75	4.80	-0.05 -1.04 %	101,436	-11.71 %	114,887	-1.27 %	116,361	-0.38 %	116,804	-1.18 %	118,200
BANPUZ21X	Dec 2021	9,924	12.48	12.72	-0.24 -1.89 %	33,354	-11.63 %	37,744	13.25 %	33,327	0.03 %	33,317	3.15 %	32,299
SIRIZ21	Dec 2021	9,259	1.25	1.31	-0.06 -4.58 %	42,458	-2.17 %	43,398	24.33 %	34,906	18.82 %	29,377	-12.93 %	33,738
TIPLU21	Sep 2021	5,163	1.82	1.82	0.00 0.00 %	24,865	-16.95 %	29,938	-1.60 %	30,425	-3.14 %	31,412	-2.92 %	32,356
GULFZ21	Dec 2021	5,035	41.80	42.00	-0.20 -0.48 %	14,987	-7.98 %	16,287	18.27 %	13,771	0.18 %	13,746	78.89 %	7,684

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	(+/-)	01-Sep-21	07-Sep-21	06-Sep-21	Change
SUPERZ21	Dec 2021	42,168	182,432	9.60 %	166,450	48.96 %	111,745	13.32 %	98,606	-5.74 %	104,606	1.01	1.05	-0.04 -3.8 %
TTBU21	Sep 2021	2,157	155,129	-1.37 %	157,278	-0.88 %	158,674	-0.03 %	158,727	-0.62 %	159,716	1.06	1.06	0 0 %
BLANDZ21	Dec 2021	609	131,066	-0.30 %	131,457	0.02 %	131,432	0.84 %	130,331	0.39 %	129,824	1.07	1.09	-0.02 -1.8 %
BLANDU21	Sep 2021	144	126,975	-0.04 %	127,031	0.01 %	127,019	-0.28 %	127,374	0.23 %	127,078	1.08	1.08	0 0 %
SIRIU21	Sep 2021	4,792	110,967	-0.28 %	111,280	-0.11 %	111,398	0.00 %	111,401	2.78 %	108,385	1.24	1.32	-0.08 -6.1 %
GUNKULU21	Sep 2021	16,673	101,436	-11.71 %	114,887	-1.27 %	116,361	-0.38 %	116,804	-1.18 %	118,200	4.75	4.80	-0.05 -1.0 %
TTBZ21	Dec 2021	4,018	82,588	3.79 %	79,573	1.47 %	78,422	6.81 %	73,422	-0.51 %	73,801	1.07	1.07	0 0 %
SUPERU21	Sep 2021	3,511	73,580	-0.33 %	73,820	-14.11 %	85,949	-11.13 %	96,713	-0.01 %	96,723	1.01	1.06	-0.05 -4.7 %
GUNKULZ21	Dec 2021	18,559	72,214	32.10 %	54,666	0.02 %	54,657	-1.62 %	55,558	25.75 %	44,182	4.78	4.84	-0.06 -1.2 %
TRUEZ21	Dec 2021	25,037	48,267	32.95 %	36,305	4.31 %	34,804	-13.65 %	40,306	9.87 %	36,685	3.52	3.38	0.1 4.14 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.00	1.60	15.38
TRUE	3.50	0.14	4.17
SGP	12.30	0.40	3.36
ADVANC	197.50	6.00	3.13
INTUCH	89.25	2.50	2.88
DTAC	39.00	1.00	2.63
MEGA	50.25	1.25	2.55
BLA	27.25	0.50	1.87
BCP	27.75	0.50	1.83
CPALL	63.25	0.75	1.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	21.00	-1.20	-5.41
ITD	2.40	-0.12	-4.76
SIRI	1.24	-0.06	-4.62
TTA	15.10	-0.60	-3.82
CBG	128.00	-5.00	-3.76
BEAUTY	1.55	-0.06	-3.73
ICHI	11.20	-0.40	-3.45
SCGP	64.75	-2.25	-3.36
RATCH	45.50	-1.50	-3.19
KEX	39.50	-1.25	-3.07

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
07/09/2021	86,509	78,139	8,370	43,575	51,489	-7,914	110,563	111,019	-456	240,647	411,583

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/09/2021	7,671	10,627	-2,956	1,971	4,324	-2,353	13,102	7,793	5,309	22,744	39,825

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/09/2021	0	0	0	7,887	5,160	2,727	12,660	15,387	-2,727	20,547	121,180