

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Sep-21	07-Sep-21	Change	08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21
S50U21	Sep 2021	990.50	986.90	3.6 0.36 %	329,934	0.34 %	328,818	-0.51 %	330,503	-4.82 %	347,236	-0.76 %	349,893
S50V21	Oct 2021	987.30	985.80	1.5 0.15 %	120	-0.83 %	121	-11.68 %	137	0.74 %	136	3.82 %	131
S50X21	Nov 2021	986.80	988.10	-1.3 -0.13 %	67	-14.10 %	78	27.87 %	61	10.91 %	55	57.14 %	35
S50Z21	Dec 2021	987.90	984.70	3.2 0.32 %	63,658	3.66 %	61,412	3.33 %	59,434	1.05 %	58,817	0.32 %	58,631
S50H22	Mar 2022	984.50	981.10	3.4 0.35 %	12,509	-0.66 %	12,592	-1.29 %	12,757	0.72 %	12,666	0.14 %	12,648
S50M22	Jun 2022	982.00	978.80	3.2 0.33 %	8,526	-0.42 %	8,562	4.53 %	8,191	0.69 %	8,135	2.38 %	7,946

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Sep-21	07-Sep-21	Change	08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21
GUNKULU21	Sep 2021	56,362	4.76	4.75	0.01 0.21 %	72,083	-28.94 %	101,436	-11.71 %	114,887	-1.27 %	116,361	-0.38 %	116,804
GUNKULZ21	Dec 2021	50,507	4.77	4.78	-0.01 -0.21 %	97,713	35.31 %	72,214	32.10 %	54,666	0.02 %	54,657	-1.62 %	55,558
BANPUZ21X	Dec 2021	21,167	12.25	12.48	-0.23 -1.84 %	43,994	31.90 %	33,354	-11.63 %	37,744	13.25 %	33,327	0.03 %	33,317
STPIU21	Sep 2021	20,006	4.39	4.52	-0.13 -2.88 %	6,085	-62.18 %	16,091	0.01 %	16,090	0.00 %	16,090	0.00 %	16,090
STPIZ21	Dec 2021	20,000	4.40	4.53	-0.13 -2.87 %	14,608	217.01 %	4,608	0.00 %	4,608	0.00 %	4,608	0.00 %	4,608
TRUEZ21	Dec 2021	16,030	3.46	3.52	-0.06 -1.70 %	55,437	14.85 %	48,267	32.95 %	36,305	4.31 %	34,804	-13.65 %	40,306
BANPUU21X	Sep 2021	14,764	12.18	12.37	-0.19 -1.54 %	13,106	-33.76 %	19,785	-0.60 %	19,904	-2.10 %	20,331	-1.07 %	20,550
SIRIZ21	Dec 2021	13,098	1.26	1.25	0.01 0.80 %	40,460	-4.71 %	42,458	-2.17 %	43,398	24.33 %	34,906	18.82 %	29,377
SIRIU21	Sep 2021	11,173	1.26	1.24	0.02 1.61 %	108,939	-1.83 %	110,967	-0.28 %	111,280	-0.11 %	111,398	0.00 %	111,401
TTBZ21	Dec 2021	11,104	1.05	1.07	-0.02 -1.87 %	91,690	11.02 %	82,588	3.79 %	79,573	1.47 %	78,422	6.81 %	73,422

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	(+/-)	02-Sep-21	08-Sep-21	07-Sep-21	Change
SUPERZ21	Dec 2021	3,000	183,432	0.55 %	182,432	9.60 %	166,450	48.96 %	111,745	13.32 %	98,606	1.03	1.01	0.02 1.98 %
TTBU21	Sep 2021	1,959	153,731	-0.90 %	155,129	-1.37 %	157,278	-0.88 %	158,674	-0.03 %	158,727	1.06	1.06	0 0 %
BLANDZ21	Dec 2021	770	131,833	0.59 %	131,066	-0.30 %	131,457	0.02 %	131,432	0.84 %	130,331	1.09	1.07	0.02 1.87 %
BLANDU21	Sep 2021	707	126,550	-0.33 %	126,975	-0.04 %	127,031	0.01 %	127,019	-0.28 %	127,374	1.07	1.08	-0.01 -0.9 %
SIRIU21	Sep 2021	11,173	108,939	-1.83 %	110,967	-0.28 %	111,280	-0.11 %	111,398	0.00 %	111,401	1.26	1.24	0.02 1.61 %
GUNKULZ21	Dec 2021	50,507	97,713	35.31 %	72,214	32.10 %	54,666	0.02 %	54,657	-1.62 %	55,558	4.77	4.78	-0.01 -0.2 %
TTBZ21	Dec 2021	11,104	91,690	11.02 %	82,588	3.79 %	79,573	1.47 %	78,422	6.81 %	73,422	1.05	1.07	-0.02 -1.9 %
SUPERU21	Sep 2021	15	73,587	0.01 %	73,580	-0.33 %	73,820	-14.11 %	85,949	-11.13 %	96,713	1.03	1.01	0.02 1.98 %
GUNKULU21	Sep 2021	56,362	72,083	-28.94 %	101,436	-11.71 %	114,887	-1.27 %	116,361	-0.38 %	116,804	4.76	4.75	0.01 0.21 %
TRUEZ21	Dec 2021	16,030	55,437	14.85 %	48,267	32.95 %	36,305	4.31 %	34,804	-13.65 %	40,306	3.46	3.52	-0.06 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	21.40	1.30	6.47
SCGP	67.25	2.50	3.86
BLA	28.25	1.00	3.67
HANA	73.50	2.50	3.52
DELTA	768.00	26.00	3.50
KCE	78.75	2.50	3.28
PSL	21.60	0.60	2.86
TTA	15.50	0.40	2.65
MAJOR	21.00	0.50	2.44
COM7	71.50	1.25	1.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	26.50	-1.25	-4.50
MEGA	48.50	-1.75	-3.48
KKP	53.00	-1.75	-3.20
BANPU	12.20	-0.40	-3.17
PRM	6.50	-0.20	-2.99
AEONTS	194.50	-5.00	-2.51
TTW	11.70	-0.30	-2.50
PLANB	6.20	-0.15	-2.36
KTC	64.25	-1.50	-2.28
BGRIM	43.75	-1.00	-2.23

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
08/09/2021	64,090	68,845	-4,755	32,783	32,962	-179	93,944	89,010	4,934	190,817	414,814

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2021	23,253	28,239	-4,986	5,817	7,150	-1,333	27,044	20,725	6,319	56,114	41,954

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2021	0	0	0	2,319	4,239	-1,920	12,121	10,201	1,920	14,440	120,279