

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Sep-21	08-Sep-21	Change	09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21
S50U21	Sep 2021	977.30	990.50	-13.2 -1.33 %	331,643	0.52 %	329,934	0.34 %	328,818	-0.51 %	330,503	-4.82 %	347,236
S50V21	Oct 2021	976.40	987.30	-10.9 -1.1 %	121	0.83 %	120	-0.83 %	121	-11.68 %	137	0.74 %	136
S50X21	Nov 2021	977.40	986.80	-9.4 -0.95 %	72	7.46 %	67	-14.10 %	78	27.87 %	61	10.91 %	55
S50Z21	Dec 2021	975.00	987.90	-12.9 -1.31 %	64,103	0.70 %	63,658	3.66 %	61,412	3.33 %	59,434	1.05 %	58,817
S50H22	Mar 2022	971.80	984.50	-12.7 -1.29 %	13,145	5.08 %	12,509	-0.66 %	12,592	-1.29 %	12,757	0.72 %	12,666
S50M22	Jun 2022	969.40	982.00	-12.6 -1.28 %	8,823	3.48 %	8,526	-0.42 %	8,562	4.53 %	8,191	0.69 %	8,135

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Sep-21	08-Sep-21	Change	09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21
SUPERZ21	Dec 2021	54,607	1.01	1.03	-0.02 -1.94 %	156,831	-14.50 %	183,432	0.55 %	182,432	9.60 %	166,450	48.96 %	111,745
TRUEZ21	Dec 2021	25,176	3.45	3.46	-0.01 -0.29 %	71,797	29.51 %	55,437	14.85 %	48,267	32.95 %	36,305	4.31 %	34,804
GUNKULZ21	Dec 2021	12,001	4.79	4.77	0.02 0.42 %	103,714	6.14 %	97,713	35.31 %	72,214	32.10 %	54,666	0.02 %	54,657
GUNKULU21	Sep 2021	10,242	4.75	4.76	-0.01 -0.21 %	67,290	-6.65 %	72,083	-28.94 %	101,436	-11.71 %	114,887	-1.27 %	116,361
SIRIZ21	Dec 2021	8,543	1.25	1.26	-0.01 -0.79 %	43,962	8.66 %	40,460	-4.71 %	42,458	-2.17 %	43,398	24.33 %	34,906
IRPCU21	Sep 2021	8,111	3.94	3.93	0.01 0.25 %	32,738	-10.98 %	36,777	-5.15 %	38,773	-3.91 %	40,351	-3.69 %	41,897
TRUEU21	Sep 2021	7,201	3.42	3.48	-0.06 -1.72 %	40,745	8.84 %	37,435	13.73 %	32,915	93.58 %	17,003	3.81 %	16,379
SPRCZ21	Dec 2021	5,059	9.06	9.00	0.06 0.67 %	3,105	1.34 %	3,064	19.45 %	2,565	0.00 %	2,565	-28.07 %	3,566
GULFZ21	Dec 2021	4,834	41.20	41.85	-0.65 -1.55 %	18,731	23.96 %	15,110	0.82 %	14,987	-7.98 %	16,287	18.27 %	13,771
JASZ21	Dec 2021	4,512	2.92	3.00	-0.08 -2.67 %	11,963	4.38 %	11,461	44.69 %	7,921	0.39 %	7,890	6.88 %	7,382

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Sep-21	(+/-)	08-Sep-21	(+/-)	07-Sep-21	(+/-)	06-Sep-21	(+/-)	03-Sep-21	09-Sep-21	08-Sep-21	Change
SUPERZ21	Dec 2021	54,607	156,831	-14.50 %	183,432	0.55 %	182,432	9.60 %	166,450	48.96 %	111,745	1.01	1.03	-0.02 -1.9 %
TTBU21	Sep 2021	3,089	150,721	-1.96 %	153,731	-0.90 %	155,129	-1.37 %	157,278	-0.88 %	158,674	1.06	1.06	0 0 %
BLANDZ21	Dec 2021	501	131,333	-0.38 %	131,833	0.59 %	131,066	-0.30 %	131,457	0.02 %	131,432	1.09	1.09	0 0 %
BLANDU21	Sep 2021	1,502	125,050	-1.19 %	126,550	-0.33 %	126,975	-0.04 %	127,031	0.01 %	127,019	1.08	1.07	0.01 0.93 %
SIRIU21	Sep 2021	1,104	109,934	0.91 %	108,939	-1.83 %	110,967	-0.28 %	111,280	-0.11 %	111,398	1.26	1.26	0 0 %
GUNKULZ21	Dec 2021	12,001	103,714	6.14 %	97,713	35.31 %	72,214	32.10 %	54,666	0.02 %	54,657	4.79	4.77	0.02 0.42 %
TTBZ21	Dec 2021	543	92,220	0.58 %	91,690	11.02 %	82,588	3.79 %	79,573	1.47 %	78,422	1.06	1.05	0.01 0.95 %
TRUEZ21	Dec 2021	25,176	71,797	29.51 %	55,437	14.85 %	48,267	32.95 %	36,305	4.31 %	34,804	3.45	3.46	-0.01 -0.3 %
SUPERU21	Sep 2021	3,128	70,705	-3.92 %	73,587	0.01 %	73,580	-0.33 %	73,820	-14.11 %	85,949	1.00	1.03	-0.03 -2.9 %
GUNKULU21	Sep 2021	10,242	67,290	-6.65 %	72,083	-28.94 %	101,436	-11.71 %	114,887	-1.27 %	116,361	4.75	4.76	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAY	32.25	1.75	5.74
ERW	3.10	0.14	4.73
VGI	6.30	0.20	3.28
PTG	17.70	0.40	2.31
CHG	3.70	0.08	2.21
KBANK	122.00	2.50	2.09
ESSO	8.20	0.15	1.86
IVL	42.50	0.75	1.80
BANPU	12.40	0.20	1.64
TOP	49.50	0.75	1.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.10	-0.80	-6.72
INTUCH	84.75	-5.00	-5.57
DTAC	37.50	-1.75	-4.46
SUPER	0.98	-0.03	-2.97
BPP	18.10	-0.50	-2.69
TTA	15.10	-0.40	-2.58
AOT	61.75	-1.50	-2.37
CPN	51.50	-1.25	-2.37
TRUE	3.40	-0.08	-2.30
JAS	2.88	-0.06	-2.04

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
09/09/2021	79,854	96,027	-16,173	40,438	39,061	1,377	126,661	111,865	14,796	246,953	417,907

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2021	19,038	20,783	-1,745	6,168	5,028	1,140	18,619	18,014	605	43,825	41,277

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/09/2021	0	0	0	1,796	5,789	-3,993	9,479	5,486	3,993	11,275	120,610