

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|--------|-----------|----------|-----------|----------|-----------|
| | | 10-Sep-21 | 09-Sep-21 | Change | 10-Sep-21 | (+/-) | 09-Sep-21 | (+/-) | 08-Sep-21 | (+/-) | 07-Sep-21 | (+/-) | 06-Sep-21 |
| S50U21 | Sep 2021 | 983.90 | 977.30 | 6.6 0.68 % | 321,253 | -3.13 % | 331,643 | 0.52 % | 329,934 | 0.34 % | 328,818 | -0.51 % | 330,503 |
| S50V21 | Oct 2021 | 983.50 | 976.40 | 7.1 0.73 % | 127 | 4.96 % | 121 | 0.83 % | 120 | -0.83 % | 121 | -11.68 % | 137 |
| S50X21 | Nov 2021 | 982.70 | 977.40 | 5.3 0.54 % | 88 | 22.22 % | 72 | 7.46 % | 67 | -14.10 % | 78 | 27.87 % | 61 |
| S50Z21 | Dec 2021 | 981.80 | 975.00 | 6.8 0.7 % | 63,225 | -1.37 % | 64,103 | 0.70 % | 63,658 | 3.66 % | 61,412 | 3.33 % | 59,434 |
| S50H22 | Mar 2022 | 978.30 | 971.80 | 6.5 0.67 % | 13,144 | -0.01 % | 13,145 | 5.08 % | 12,509 | -0.66 % | 12,592 | -1.29 % | 12,757 |
| S50M22 | Jun 2022 | 975.70 | 969.40 | 6.3 0.65 % | 9,068 | 2.78 % | 8,823 | 3.48 % | 8,526 | -0.42 % | 8,562 | 4.53 % | 8,191 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | | 10-Sep-21 | 09-Sep-21 | Change | 10-Sep-21 | (+/-) | 09-Sep-21 | (+/-) | 08-Sep-21 | (+/-) | 07-Sep-21 | (+/-) | 06-Sep-21 |
| SIRIU21 | Sep 2021 | 18,681 | 1.25 | 1.26 | -0.01 -0.79 % | 94,348 | -14.18 % | 109,934 | 0.91 % | 108,939 | -1.83 % | 110,967 | -0.28 % | 111,280 |
| SIRIZ21 | Dec 2021 | 17,720 | 1.25 | 1.25 | 0.00 0.00 % | 40,278 | -8.38 % | 43,962 | 8.66 % | 40,460 | -4.71 % | 42,458 | -2.17 % | 43,398 |
| TRUEZ21 | Dec 2021 | 17,044 | 3.43 | 3.45 | -0.02 -0.58 % | 62,311 | -13.21 % | 71,797 | 29.51 % | 55,437 | 14.85 % | 48,267 | 32.95 % | 36,305 |
| GUNKULZ21 | Dec 2021 | 16,829 | 4.77 | 4.79 | -0.02 -0.42 % | 100,537 | -3.06 % | 103,714 | 6.14 % | 97,713 | 35.31 % | 72,214 | 32.10 % | 54,666 |
| SUPERH22 | Mar 2022 | 10,000 | 1.00 | 1.00 | 0.00 0.00 % | 32,000 | 45.45 % | 22,000 | 0.00 % | 22,000 | 0.00 % | 22,000 | 4.76 % | 21,000 |
| GULFZ21 | Dec 2021 | 8,092 | 41.49 | 41.20 | 0.29 0.70 % | 15,146 | -19.14 % | 18,731 | 23.96 % | 15,110 | 0.82 % | 14,987 | -7.98 % | 16,287 |
| ITDZ21 | Dec 2021 | 6,287 | 2.30 | 2.36 | -0.06 -2.54 % | 20,115 | -3.52 % | 20,849 | 13.67 % | 18,341 | 0.03 % | 18,335 | 12.97 % | 16,230 |
| SUPERZ21 | Dec 2021 | 6,049 | 1.00 | 1.01 | -0.01 -0.99 % | 155,826 | -0.64 % | 156,831 | -14.50 % | 183,432 | 0.55 % | 182,432 | 9.60 % | 166,450 |
| QHZ21 | Dec 2021 | 5,564 | 2.13 | 2.15 | -0.02 -0.93 % | 25,512 | 21.35 % | 21,024 | 2.68 % | 20,476 | 0.00 % | 20,476 | 0.00 % | 20,476 |
| TPIPLZ21 | Dec 2021 | 3,526 | 1.76 | 1.80 | -0.04 -2.22 % | 20,184 | 2.66 % | 19,661 | 5.37 % | 18,659 | -0.32 % | 18,718 | -9.60 % | 20,706 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|----------|--------------|----------|-----------|-----------|-----------|--------------|
| | | | *10-Sep-21 | (+/-) | 09-Sep-21 | (+/-) | 08-Sep-21 | (+/-) | 07-Sep-21 | (+/-) | 06-Sep-21 | 10-Sep-21 | 09-Sep-21 | Change |
| SUPERZ21 | Dec 2021 | 6,049 | 155,826 | -0.64 % | 156,831 | -14.50 % | 183,432 | 0.55 % | 182,432 | 9.60 % | 166,450 | 1.00 | 1.01 | -0.01 -1 % |
| TTBU21 | Sep 2021 | 92 | 150,711 | -0.01 % | 150,721 | -1.96 % | 153,731 | -0.90 % | 155,129 | -1.37 % | 157,278 | 1.07 | 1.06 | 0.01 0.94 % |
| BLANDZ21 | Dec 2021 | 1 | 131,334 | 0.00 % | 131,333 | -0.38 % | 131,833 | 0.59 % | 131,066 | -0.30 % | 131,457 | 1.10 | 1.09 | 0.01 0.92 % |
| BLANDU21 | Sep 2021 | 21 | 125,034 | -0.01 % | 125,050 | -1.19 % | 126,550 | -0.33 % | 126,975 | -0.04 % | 127,031 | 1.08 | 1.08 | 0 0 % |
| GUNKULZ21 | Dec 2021 | 16,829 | 100,537 | -3.06 % | 103,714 | 6.14 % | 97,713 | 35.31 % | 72,214 | 32.10 % | 54,666 | 4.77 | 4.79 | -0.02 -0.4 % |
| SIRIU21 | Sep 2021 | 18,681 | 94,348 | -14.18 % | 109,934 | 0.91 % | 108,939 | -1.83 % | 110,967 | -0.28 % | 111,280 | 1.25 | 1.26 | -0.01 -0.8 % |
| TTBZ21 | Dec 2021 | 21 | 92,226 | 0.01 % | 92,220 | 0.58 % | 91,690 | 11.02 % | 82,588 | 3.79 % | 79,573 | 1.07 | 1.06 | 0.01 0.94 % |
| SUPERU21 | Sep 2021 | 1,167 | 71,782 | 1.52 % | 70,705 | -3.92 % | 73,587 | 0.01 % | 73,580 | -0.33 % | 73,820 | 1.00 | 1.00 | 0 0 % |
| GUNKULU21 | Sep 2021 | 3,268 | 66,205 | -1.61 % | 67,290 | -6.65 % | 72,083 | -28.94 % | 101,436 | -11.71 % | 114,887 | 4.81 | 4.75 | 0.06 1.26 % |
| TRUEZ21 | Dec 2021 | 17,044 | 62,311 | -13.21 % | 71,797 | 29.51 % | 55,437 | 14.85 % | 48,267 | 32.95 % | 36,305 | 3.43 | 3.45 | -0.02 -0.6 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|------|
| | | (Baht) | (%) |
| PSL | 22.70 | 1.50 | 7.08 |
| HANA | 76.00 | 3.25 | 4.47 |
| ORI | 10.20 | 0.35 | 3.55 |
| CPN | 53.25 | 1.75 | 3.40 |
| SGP | 12.80 | 0.40 | 3.23 |
| VNG | 7.45 | 0.20 | 2.76 |
| DTAC | 38.50 | 1.00 | 2.67 |
| TTA | 15.50 | 0.40 | 2.65 |
| KCE | 79.25 | 2.00 | 2.59 |
| IVL | 43.50 | 1.00 | 2.35 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| THCOM | 10.50 | -0.60 | -5.41 |
| INTUCH | 82.50 | -2.25 | -2.65 |
| ERW | 3.02 | -0.08 | -2.58 |
| ITD | 2.28 | -0.06 | -2.56 |
| GFPT | 12.60 | -0.30 | -2.33 |
| CHG | 3.62 | -0.08 | -2.16 |
| TPIPL | 1.76 | -0.03 | -1.68 |
| AOT | 60.75 | -1.00 | -1.62 |
| CK | 19.50 | -0.30 | -1.52 |
| AAV | 2.66 | -0.04 | -1.48 |

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 |
| 10/09/2021 | 70,903 | 74,640 | -3,737 | 40,537 | 40,679 | -142 | 117,283 | 113,404 | 3,879 | 228,723 | 406,905 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|-------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 10/09/2021 | 24,469 | 23,161 | 1,308 | 6,491 | 5,420 | 1,071 | 18,198 | 20,577 | -2,379 | 49,158 | 41,607 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|--------|-------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 10/09/2021 | 0 | 0 | 0 | 4,877 | 6,370 | -1,493 | 13,121 | 11,628 | 1,493 | 17,998 | 117,616 |