

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Aug-21	10-Aug-21	Change	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	
S50Q21	Aug 2021	914.60	920.00	-5.4 -0.59 %	149	0.00 %	149	2.05 %	146	-0.68 %	147	-45.76 %	271	
S50U21	Sep 2021	910.70	913.50	-2.8 -0.31 %	343,557	2.82 %	334,128	-1.72 %	339,980	3.49 %	328,525	0.32 %	327,475	
S50V21	Oct 2021	912.00	917.40	-5.4 -0.59 %	78	34.48 %	58	26.09 %	46	4.55 %	44	7.32 %	41	
S50Z21	Dec 2021	909.80	912.50	-2.7 -0.3 %	39,328	5.81 %	37,170	-2.30 %	38,044	-5.40 %	40,214	4.71 %	38,406	
S50H22	Mar 2022	906.30	909.00	-2.7 -0.3 %	9,460	7.54 %	8,797	0.72 %	8,734	1.50 %	8,605	2.61 %	8,386	
S50M22	Jun 2022	903.70	906.00	-2.3 -0.25 %	4,081	16.23 %	3,511	20.28 %	2,919	-4.33 %	3,051	8.23 %	2,819	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Aug-21	10-Aug-21	Change	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	
GUNKULU21	Sep 2021	33,673	4.78	4.81	-0.03 -0.62 %	124,185	5.16 %	118,096	0.39 %	117,634	-0.40 %	118,106	-6.11 %	125,788	
SUPERZ21	Dec 2021	11,000	0.95	0.97	-0.02 -2.06 %	77,046	-10.46 %	86,046	-17.30 %	104,043	0.00 %	104,043	0.97 %	103,043	
BANPUZ21	Dec 2021	6,009	11.28	11.25	0.03 0.27 %	22,413	0.01 %	22,411	-2.17 %	22,908	-2.10 %	23,400	-2.48 %	23,996	
CKPU21	Sep 2021	5,149	5.70	5.97	-0.27 -4.52 %	6,122	6.43 %	5,752	-0.47 %	5,779	0.03 %	5,777	-8.39 %	6,306	
JASU21	Sep 2021	4,308	2.68	2.82	-0.14 -4.96 %	50,549	-2.70 %	51,952	-0.53 %	52,229	0.06 %	52,196	2.28 %	51,031	
IRPCZ21	Dec 2021	3,705	3.61	3.62	-0.01 -0.28 %	24,683	-0.80 %	24,881	5.09 %	23,675	4.41 %	22,675	2.26 %	22,174	
PLANBU21	Sep 2021	3,500	5.39	5.39	0.00 0.00 %	3,781	15.24 %	3,281	84.22 %	1,781	0.00 %	1,781	0.06 %	1,780	
GUNKULZ21	Dec 2021	3,254	4.84	4.77	0.07 1.47 %	30,788	7.68 %	28,592	-1.72 %	29,092	0.00 %	29,091	1.64 %	28,621	
TRUEU21	Sep 2021	3,194	3.09	3.11	-0.02 -0.64 %	19,573	-13.16 %	22,538	4.83 %	21,499	-2.23 %	21,990	0.35 %	21,913	
JASZ21	Dec 2021	3,050	2.68	2.76	-0.08 -2.90 %	6,307	-32.07 %	9,284	5.81 %	8,774	0.01 %	8,773	-0.01 %	8,774	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	11-Aug-21	10-Aug-21	Change	
TTBU21	Sep 2021	361	162,806	0.03 %	162,758	0.59 %	161,806	-0.07 %	161,912	-0.32 %	162,433	0.99	1.00	-0.01	-1 %
SIRIU21	Sep 2021	29	141,653	0.01 %	141,645	0.05 %	141,580	1.43 %	139,587	2.15 %	136,646	1.17	1.18	-0.01	-0.9 %
SUPERU21	Sep 2021	45	133,593	0.01 %	133,583	-8.19 %	145,498	0.00 %	145,498	0.00 %	145,498	0.95	0.96	-0.01	-1.0 %
BLANDU21	Sep 2021	818	127,468	0.02 %	127,440	0.06 %	127,362	0.00 %	127,362	0.00 %	127,362	1.04	1.05	-0.01	-1 %
BLANDZ21	Dec 2021	532	124,365	0.41 %	123,863	0.00 %	123,863	-1.20 %	125,363	0.01 %	125,349	1.05	1.04	0.01	0.96 %
GUNKULU21	Sep 2021	33,673	124,185	5.16 %	118,096	0.39 %	117,634	-0.40 %	118,106	-6.11 %	125,788	4.78	4.81	-0.03	-0.6 %
SUPERZ21	Dec 2021	11,000	77,046	-10.46 %	86,046	-17.30 %	104,043	0.00 %	104,043	0.97 %	103,043	0.95	0.97	-0.02	-2.1 %
IRPCU21	Sep 2021	2,307	63,452	-1.52 %	64,433	-7.94 %	69,993	-2.01 %	71,429	2.25 %	69,856	3.62	3.60	0.02	0.56 %
TTBZ21	Dec 2021	7	61,680	0.01 %	61,673	0.00 %	61,671	0.81 %	61,175	-0.81 %	61,675	0.98	1.00	-0.02	-2 %
JASU21	Sep 2021	4,308	50,549	-2.70 %	51,952	-0.53 %	52,229	0.06 %	52,196	2.28 %	51,031	2.68	2.82	-0.1	-5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	73.00	7.00	10.61
STA	41.25	3.00	7.84
THCOM	11.80	0.40	3.51
BH	122.50	4.00	3.38
STGT	38.25	1.00	2.68
KCE	82.00	2.00	2.50
ORI	9.25	0.20	2.21
ADVANC	185.50	3.50	1.92
VNG	8.00	0.15	1.91
BCH	24.30	0.40	1.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	41.00	-2.50	-5.75
MTC	57.00	-3.00	-5.00
JAS	2.66	-0.14	-5.00
SAWAD	63.50	-3.00	-4.51
CKP	5.65	-0.25	-4.24
KTC	58.00	-2.50	-4.13
BJC	32.75	-1.25	-3.68
THANI	4.38	-0.14	-3.10
IVL	39.75	-1.25	-3.05
DTAC	33.75	-1.00	-2.88

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
11/08/2021	87,660	87,549	111	46,300	42,252	4,048	125,818	129,977	-4,159	259,778	396,653

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2021	16,202	16,895	-693	5,531	4,359	1,172	16,867	17,346	-479	38,600	52,367

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2021	0	0	0	2,535	2,109	426	7,123	7,549	-426	9,658	119,517