

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Aug-21	13-Aug-21	Change	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21
S50Q21	Aug 2021	920.80	916.10	4.7 0.51 %	146	-12.57 %	167	12.08 %	149	0.00 %	149	2.05 %	146
S50U21	Sep 2021	917.70	913.10	4.6 0.5 %	354,356	-0.57 %	356,392	3.74 %	343,557	2.82 %	334,128	-1.72 %	339,980
S50V21	Oct 2021	917.90	912.50	5.4 0.59 %	84	-5.62 %	89	14.10 %	78	34.48 %	58	26.09 %	46
S50Z21	Dec 2021	916.70	912.20	4.5 0.49 %	39,164	-2.01 %	39,967	1.62 %	39,328	5.81 %	37,170	-2.30 %	38,044
S50H22	Mar 2022	913.10	908.60	4.5 0.5 %	9,828	2.74 %	9,566	1.12 %	9,460	7.54 %	8,797	0.72 %	8,734
S50M22	Jun 2022	910.10	905.40	4.7 0.52 %	4,213	1.57 %	4,148	1.64 %	4,081	16.23 %	3,511	20.28 %	2,919

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Aug-21	13-Aug-21	Change	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21
GUNKULU21	Sep 2021	17,818	4.72	4.75	-0.03 -0.63 %	129,949	2.47 %	126,814	2.12 %	124,185	5.16 %	118,096	0.39 %	117,634
IRPCU21	Sep 2021	13,775	3.83	3.77	0.06 1.59 %	51,379	-11.75 %	58,223	-8.24 %	63,452	-1.52 %	64,433	-7.94 %	69,993
BANPUZ21X	Dec 2021	10,125	10.01	9.28	0.73 7.87 %	26,025	18.62 %	21,939	-2.11 %	22,413	0.01 %	22,411	-2.17 %	22,908
BANPUU21X	Sep 2021	9,919	9.96	9.37	0.59 6.30 %	15,081	11.31 %	13,549	-2.40 %	13,882	-15.22 %	16,375	-2.93 %	16,870
CHGU21	Sep 2021	9,109	3.97	4.00	-0.03 -0.75 %	32,145	-14.33 %	37,524	3.30 %	36,324	2.88 %	35,308	-0.16 %	35,365
BECU21	Sep 2021	8,264	11.05	13.20	-2.15 16.29 %	8,103	-23.74 %	10,626	-12.34 %	12,122	9.00 %	11,121	0.23 %	11,095
PTGH22	Mar 2022	7,703	16.03	15.80	0.23 1.46 %	16,153	91.16 %	8,450	66.40 %	5,078	-1.93 %	5,178	2.01 %	5,076
SIRIU21	Sep 2021	4,143	1.18	1.16	0.02 1.72 %	145,708	2.84 %	141,684	0.02 %	141,653	0.01 %	141,645	0.05 %	141,580
SUPERU21	Sep 2021	4,053	0.93	0.94	-0.01 -1.06 %	133,704	0.02 %	133,675	0.06 %	133,593	0.01 %	133,583	-8.19 %	145,498
JASU21	Sep 2021	3,545	2.59	2.68	-0.09 -3.36 %	48,791	-6.71 %	52,299	3.46 %	50,549	-2.70 %	51,952	-0.53 %	52,229

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	16-Aug-21	13-Aug-21	Change
TTBU21	Sep 2021	165	162,794	-0.01 %	162,804	0.00 %	162,806	0.03 %	162,758	0.59 %	161,806	0.98	0.98	0 0 %
SIRIU21	Sep 2021	4,143	145,708	2.84 %	141,684	0.02 %	141,653	0.01 %	141,645	0.05 %	141,580	1.18	1.16	0.02 1.72 %
SUPERU21	Sep 2021	4,053	133,704	0.02 %	133,675	0.06 %	133,593	0.01 %	133,583	-8.19 %	145,498	0.93	0.94	-0.01 -1.1 %
GUNKULU21	Sep 2021	17,818	129,949	2.47 %	126,814	2.12 %	124,185	5.16 %	118,096	0.39 %	117,634	4.72	4.75	-0.03 -0.6 %
BLANDU21	Sep 2021	68	127,433	-0.03 %	127,471	0.00 %	127,468	0.02 %	127,440	0.06 %	127,362	1.04	1.04	0 0 %
BLANDZ21	Dec 2021	0	124,365	0.00 %	124,365	0.00 %	124,365	0.41 %	123,863	0.00 %	123,863	1.03	1.03	0 0 %
SUPERZ21	Dec 2021	42	77,087	0.05 %	77,046	0.00 %	77,046	-10.46 %	86,046	-17.30 %	104,043	0.96	0.94	0.02 2.13 %
TTBZ21	Dec 2021	504	62,184	0.82 %	61,680	0.00 %	61,680	0.01 %	61,673	0.00 %	61,671	0.99	0.99	0 0 %
IRPCU21	Sep 2021	13,775	51,379	-11.75 %	58,223	-8.24 %	63,452	-1.52 %	64,433	-7.94 %	69,993	3.83	3.77	0.06 1.59 %
JASU21	Sep 2021	3,545	48,791	-6.71 %	52,299	3.46 %	50,549	-2.70 %	51,952	-0.53 %	52,229	2.59	2.68	-0.09 -3.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TVO	34.00	2.00	6.25
PTG	16.30	0.90	5.84
GFPT	12.50	0.50	4.17
CKP	5.55	0.20	3.74
SCGP	70.75	2.50	3.66
MINT	30.75	1.00	3.36
MBK	12.70	0.40	3.25
IVL	41.00	1.25	3.14
BGRIM	43.75	1.25	2.94
RATCH	45.00	1.25	2.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	11.00	-2.10	-16.03
BANPU	10.00	-1.38	-12.09
PSL	23.40	-1.60	-6.40
PRM	6.10	-0.25	-3.94
BEAUTY	1.35	-0.05	-3.57
ITD	1.95	-0.07	-3.47
THCOM	11.20	-0.40	-3.45
VNG	7.25	-0.25	-3.33
EPG	12.30	-0.40	-3.15
TTA	15.50	-0.50	-3.13

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
16/08/2021	71,697	77,939	-6,242	39,415	40,062	-647	126,628	119,739	6,889	237,740	407,791

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2021	25,732	17,674	8,058	4,726	4,871	-145	18,808	26,721	-7,913	49,266	47,481

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2021	0	0	0	2,839	773	2,066	4,993	7,059	-2,066	7,832	121,808