

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Aug-21	16-Aug-21	Change	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21
S50Q21	Aug 2021	927.00	920.80	6.2 0.67 %	146	0.00 %	146	-12.57 %	167	12.08 %	149	0.00 %	149
S50U21	Sep 2021	924.20	917.70	6.5 0.71 %	359,403	1.42 %	354,356	-0.57 %	356,392	3.74 %	343,557	2.82 %	334,128
S50V21	Oct 2021	923.60	917.90	5.7 0.62 %	98	16.67 %	84	-5.62 %	89	14.10 %	78	34.48 %	58
S50Z21	Dec 2021	922.90	916.70	6.2 0.68 %	40,889	4.40 %	39,164	-2.01 %	39,967	1.62 %	39,328	5.81 %	37,170
S50H22	Mar 2022	919.20	913.10	6.1 0.67 %	10,435	6.18 %	9,828	2.74 %	9,566	1.12 %	9,460	7.54 %	8,797
S50M22	Jun 2022	916.20	910.10	6.1 0.67 %	4,401	4.46 %	4,213	1.57 %	4,148	1.64 %	4,081	16.23 %	3,511

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Aug-21	16-Aug-21	Change	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21
CHGU21	Sep 2021	20,637	4.09	3.97	0.12 3.02 %	15,880	-50.60 %	32,145	-14.33 %	37,524	3.30 %	36,324	2.88 %	35,308
GUNKULZ21	Dec 2021	13,202	4.74	4.68	0.06 1.28 %	17,356	-43.20 %	30,556	-5.54 %	32,348	5.07 %	30,788	7.68 %	28,592
BCHU21	Sep 2021	10,976	24.67	23.90	0.77 3.22 %	8,558	6.71 %	8,020	15.60 %	6,938	2.94 %	6,740	-10.62 %	7,541
GUNKULU21	Sep 2021	8,735	4.73	4.72	0.01 0.21 %	131,565	1.24 %	129,949	2.47 %	126,814	2.12 %	124,185	5.16 %	118,096
SIRIU21	Sep 2021	8,211	1.21	1.18	0.03 2.54 %	139,831	-4.03 %	145,708	2.84 %	141,684	0.02 %	141,653	0.01 %	141,645
BANPUU21X	Sep 2021	5,596	10.25	9.96	0.29 2.91 %	13,988	-7.25 %	15,081	11.31 %	13,549	-2.40 %	13,882	-15.22 %	16,375
AWCZ21	Dec 2021	4,002	4.09	3.92	0.17 4.34 %	5,249	0.04 %	5,247	0.00 %	5,247	10.53 %	4,747	26.69 %	3,747
BANPUZ21X	Dec 2021	3,537	10.25	10.01	0.24 2.40 %	25,517	-1.95 %	26,025	18.62 %	21,939	-2.11 %	22,413	0.01 %	22,411
EPGZ21	Dec 2021	3,500	12.04	12.35	-0.31 -2.51 %	2,503	-49.97 %	5,003	-9.09 %	5,503	-8.33 %	6,003	19.99 %	5,003
PTGH22	Mar 2022	3,102	16.00	16.03	-0.03 -0.19 %	19,255	19.20 %	16,153	91.16 %	8,450	66.40 %	5,078	-1.93 %	5,178

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	17-Aug-21	16-Aug-21	Change
TTBU21	Sep 2021	180	162,780	-0.01 %	162,794	-0.01 %	162,804	0.00 %	162,806	0.03 %	162,758	0.98	0.98	0 0 %
SIRIU21	Sep 2021	8,211	139,831	-4.03 %	145,708	2.84 %	141,684	0.02 %	141,653	0.01 %	141,645	1.21	1.18	0.03 2.54 %
SUPERU21	Sep 2021	2	133,706	0.00 %	133,704	0.02 %	133,675	0.06 %	133,593	0.01 %	133,583	0.94	0.93	0.01 1.08 %
GUNKULU21	Sep 2021	8,735	131,565	1.24 %	129,949	2.47 %	126,814	2.12 %	124,185	5.16 %	118,096	4.73	4.72	0.01 0.21 %
BLANDZ21	Dec 2021	830	125,195	0.67 %	124,365	0.00 %	124,365	0.00 %	124,365	0.41 %	123,863	1.05	1.03	0.02 1.94 %
SUPERZ21	Dec 2021	1,000	78,087	1.30 %	77,087	0.05 %	77,046	0.00 %	77,046	-10.46 %	86,046	0.94	0.96	-0.02 -2.1 %
TTBZ21	Dec 2021	7	62,178	-0.01 %	62,184	0.82 %	61,680	0.00 %	61,680	0.01 %	61,673	0.98	0.99	-0.01 -1.0 %
IRPCU21	Sep 2021	596	51,192	-0.36 %	51,379	-11.75 %	58,223	-8.24 %	63,452	-1.52 %	64,433	3.84	3.83	0.01 0.26 %
JASU21	Sep 2021	159	48,660	-0.27 %	48,791	-6.71 %	52,299	3.46 %	50,549	-2.70 %	51,952	2.68	2.59	0.09 3.47 %
KTCU21	Sep 2021	4	45,772	0.00 %	45,772	-0.21 %	45,868	-0.18 %	45,949	-0.43 %	46,146	58.25	58.45	-0.2 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	43.75	3.75	9.38
KCE	86.50	5.00	6.13
AWC	4.08	0.20	5.15
CHG	4.10	0.20	5.13
CENDEL	31.00	1.50	5.08
AAV	2.26	0.10	4.63
INTUCH	76.75	3.25	4.42
BCH	24.80	0.90	3.77
ITD	2.02	0.07	3.59
JAS	2.68	0.08	3.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	4.20	-0.14	-3.23
THCOM	10.90	-0.30	-2.68
TOA	33.25	-0.75	-2.21
JMT	41.00	-0.75	-1.80
RATCH	44.25	-0.75	-1.67
EPG	12.10	-0.20	-1.63
PTG	16.10	-0.20	-1.23
SCGP	70.00	-0.75	-1.06
PTTEP	103.50	-1.00	-0.96
CKP	5.50	-0.05	-0.90

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
17/08/2021	82,178	77,421	4,757	35,124	35,825	-701	106,059	110,115	-4,056	223,361	415,372

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2021	23,240	15,673	7,567	5,088	4,061	1,027	15,738	24,332	-8,594	44,066	45,524

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2021	0	0	0	6,131	2,641	3,490	11,829	15,319	-3,490	17,960	120,592