

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Aug-21	19-Aug-21	Change	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21
S50Q21	Aug 2021	931.80	924.10	7.7 0.83 %	132	-2.22 %	135	-8.78 %	148	1.37 %	146	0.00 %	146
S50U21	Sep 2021	924.90	920.90	4 0.43 %	382,126	3.03 %	370,900	2.01 %	363,601	1.17 %	359,403	1.42 %	354,356
S50V21	Oct 2021	924.50	920.50	4 0.43 %	93	2.20 %	91	-6.19 %	97	-1.02 %	98	16.67 %	84
S50Z21	Dec 2021	923.60	919.70	3.9 0.42 %	48,966	1.17 %	48,400	5.70 %	45,791	11.99 %	40,889	4.40 %	39,164
S50H22	Mar 2022	919.80	915.80	4 0.44 %	11,408	0.92 %	11,304	3.28 %	10,945	4.89 %	10,435	6.18 %	9,828
S50M22	Jun 2022	916.80	912.90	3.9 0.43 %	4,418	2.32 %	4,318	2.25 %	4,223	-4.04 %	4,401	4.46 %	4,213

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Aug-21	19-Aug-21	Change	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21
GUNKULU21	Sep 2021	11,620	4.78	4.77	0.01 0.21 %	125,523	1.96 %	123,109	-4.57 %	129,001	-1.95 %	131,565	1.24 %	129,949
WHAZ21	Dec 2021	8,500	3.14	3.12	0.02 0.64 %	11,007	4.76 %	10,507	-12.49 %	12,006	11.06 %	10,810	0.00 %	10,810
GULFU21	Sep 2021	6,810	38.78	37.81	0.97 2.57 %	5,795	44.15 %	4,020	9.72 %	3,664	-42.86 %	6,412	0.34 %	6,390
BANPUU21X	Sep 2021	4,320	10.10	10.00	0.10 1.00 %	16,719	-11.93 %	18,983	5.12 %	18,058	29.10 %	13,988	-7.25 %	15,081
JASU21	Sep 2021	3,445	2.75	2.70	0.05 1.85 %	45,877	-4.85 %	48,215	0.06 %	48,184	-0.98 %	48,660	-0.27 %	48,791
IRPCU21	Sep 2021	3,180	3.81	3.83	-0.02 -0.52 %	48,660	-4.96 %	51,202	-0.97 %	51,703	1.00 %	51,192	-0.36 %	51,379
BTSU21	Sep 2021	3,177	8.98	8.81	0.17 1.93 %	28,190	-8.06 %	30,662	0.34 %	30,559	-0.75 %	30,790	0.66 %	30,588
SIRIZ21	Dec 2021	3,017	1.20	1.19	0.01 0.84 %	11,739	34.48 %	8,729	0.02 %	8,727	29.73 %	6,727	0.09 %	6,721
PLANBU21	Sep 2021	3,009	5.90	5.65	0.25 4.42 %	2,295	-46.47 %	4,287	0.02 %	4,286	0.05 %	4,284	-19.38 %	5,314
EPGZ21	Dec 2021	3,001	13.08	12.54	0.54 4.31 %	2,004	99.80 %	1,003	-49.93 %	2,003	-19.98 %	2,503	-49.97 %	5,003

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	20-Aug-21	19-Aug-21	Change
TTBU21	Sep 2021	590	163,272	0.30 %	162,777	0.00 %	162,780	0.00 %	162,780	-0.01 %	162,794	1.00	0.99	0.01 1.01 %
SIRIU21	Sep 2021	1,195	138,626	-0.61 %	139,483	0.41 %	138,914	-0.66 %	139,831	-4.03 %	145,708	1.20	1.20	0 0 %
SUPERU21	Sep 2021	1,105	132,706	-0.75 %	133,706	0.00 %	133,706	0.00 %	133,706	0.00 %	133,704	0.97	0.94	0.03 3.19 %
BLANDZ21	Dec 2021	0	126,196	0.00 %	126,196	0.00 %	126,196	0.80 %	125,195	0.67 %	124,365	1.04	1.04	0 0 %
GUNKULU21	Sep 2021	11,620	125,523	1.96 %	123,109	-4.57 %	129,001	-1.95 %	131,565	1.24 %	129,949	4.78	4.77	0.01 0.21 %
SUPERZ21	Dec 2021	1,000	80,087	1.26 %	79,087	0.00 %	79,087	1.28 %	78,087	1.30 %	77,087	0.97	0.94	0.03 3.19 %
TTBZ21	Dec 2021	1,001	63,682	1.60 %	62,681	0.81 %	62,180	0.00 %	62,178	-0.01 %	62,184	0.99	0.98	0.01 1.02 %
IRPCU21	Sep 2021	3,180	48,660	-4.96 %	51,202	-0.97 %	51,703	1.00 %	51,192	-0.36 %	51,379	3.81	3.83	-0.02 -0.5 %
JASU21	Sep 2021	3,445	45,877	-4.85 %	48,215	0.06 %	48,184	-0.98 %	48,660	-0.27 %	48,791	2.75	2.70	0.05 1.85 %
KTCU21	Sep 2021	106	45,766	-0.22 %	45,867	0.00 %	45,865	0.20 %	45,772	0.00 %	45,772	59.44	59.06	0.4 0.64 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ITD	2.28	0.24	11.76
DTAC	36.50	2.75	8.15
AAV	2.52	0.16	6.78
VGI	6.05	0.30	5.22
EPG	13.20	0.60	4.76
RS	18.70	0.60	3.31
CRC	32.75	1.00	3.15
GULF	38.75	1.00	2.65
PLANB	5.85	0.15	2.63
KKP	54.00	1.25	2.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	9.55	-0.65	-6.37
PTTGC	56.50	-1.75	-3.00
TOP	44.50	-1.00	-2.20
PTTEP	100.50	-2.00	-1.95
BGRIM	42.50	-0.75	-1.73
CBG	130.50	-2.00	-1.51
AP	7.80	-0.10	-1.27
STA	40.25	-0.50	-1.23
PTG	17.30	-0.20	-1.14
TASCO	18.10	-0.20	-1.09

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
20/08/2021	69,173	78,709	-9,536	32,570	30,995	1,575	86,523	78,562	7,961	188,266	447,143

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/08/2021	18,283	18,808	-525	4,539	5,480	-941	17,496	16,030	1,466	40,318	44,064

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/08/2021	0	0	0	159	4,851	-4,692	6,648	1,956	4,692	6,807	127,488