

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Aug-21	20-Aug-21	Change	23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21
S50Q21	Aug 2021	952.20	931.80	20.4 2.19 %	127	-3.79 %	132	-2.22 %	135	-8.78 %	148	1.37 %	146
S50U21	Sep 2021	949.20	924.90	24.3 2.63 %	376,616	-1.44 %	382,126	3.03 %	370,900	2.01 %	363,601	1.17 %	359,403
S50V21	Oct 2021	949.30	924.50	24.8 2.68 %	111	19.35 %	93	2.20 %	91	-6.19 %	97	-1.02 %	98
S50Z21	Dec 2021	947.60	923.60	24 2.6 %	50,247	2.62 %	48,966	1.17 %	48,400	5.70 %	45,791	11.99 %	40,889
S50H22	Mar 2022	943.40	919.80	23.6 2.57 %	11,572	1.44 %	11,408	0.92 %	11,304	3.28 %	10,945	4.89 %	10,435
S50M22	Jun 2022	941.00	916.80	24.2 2.64 %	5,514	24.81 %	4,418	2.32 %	4,318	2.25 %	4,223	-4.04 %	4,401

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Aug-21	20-Aug-21	Change	23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21
SIRIZ21	Dec 2021	16,022	1.24	1.20	0.04 3.33 %	19,732	68.09 %	11,739	34.48 %	8,729	0.02 %	8,727	29.73 %	6,727
TTBZ21	Dec 2021	14,522	1.04	0.99	0.05 5.05 %	69,680	9.42 %	63,682	1.60 %	62,681	0.81 %	62,180	0.00 %	62,178
SIRIU21	Sep 2021	12,321	1.25	1.20	0.05 4.17 %	132,819	-4.19 %	138,626	-0.61 %	139,483	0.41 %	138,914	-0.66 %	139,831
GUNKULU21	Sep 2021	11,740	4.99	4.78	0.21 4.39 %	119,630	-4.69 %	125,523	1.96 %	123,109	-4.57 %	129,001	-1.95 %	131,565
BTSU21	Sep 2021	11,288	9.19	8.98	0.21 2.34 %	17,434	-38.16 %	28,190	-8.06 %	30,662	0.34 %	30,559	-0.75 %	30,790
TPIPU21	Sep 2021	9,000	4.17	4.17	0.00 0.00 %	5,641	-34.72 %	8,641	-10.37 %	9,641	0.00 %	9,641	5.47 %	9,141
SUPERU21	Sep 2021	8,044	0.98	0.97	0.01 1.03 %	124,712	-6.02 %	132,706	-0.75 %	133,706	0.00 %	133,706	0.00 %	133,706
TTBH22	Mar 2022	8,001	1.03	0.98	0.05 5.10 %	14,513	93.20 %	7,512	36.28 %	5,512	0.00 %	5,512	0.00 %	5,512
TRUEU21	Sep 2021	6,846	3.19	3.12	0.07 2.24 %	17,562	-14.71 %	20,591	5.05 %	19,602	0.00 %	19,602	0.00 %	19,602
TTBU21	Sep 2021	6,408	1.05	1.00	0.05 5.00 %	163,915	0.39 %	163,272	0.30 %	162,777	0.00 %	162,780	0.00 %	162,780

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	23-Aug-21	20-Aug-21	Change
TTBU21	Sep 2021	6,408	163,915	0.39 %	163,272	0.30 %	162,777	0.00 %	162,780	0.00 %	162,780	1.05	1.00	0.05 5 %
SIRIU21	Sep 2021	12,321	132,819	-4.19 %	138,626	-0.61 %	139,483	0.41 %	138,914	-0.66 %	139,831	1.25	1.20	0.05 4.17 %
BLANDU21	Sep 2021	1,896	129,111	1.26 %	127,506	0.01 %	127,492	0.02 %	127,466	0.00 %	127,462	1.08	1.05	0.03 2.86 %
BLANDZ21	Dec 2021	502	125,697	-0.40 %	126,196	0.00 %	126,196	0.00 %	126,196	0.80 %	125,195	1.09	1.04	0.05 4.81 %
SUPERU21	Sep 2021	8,044	124,712	-6.02 %	132,706	-0.75 %	133,706	0.00 %	133,706	0.00 %	133,706	0.98	0.97	0.01 1.03 %
GUNKULU21	Sep 2021	11,740	119,630	-4.69 %	125,523	1.96 %	123,109	-4.57 %	129,001	-1.95 %	131,565	4.99	4.78	0.2 4.39 %
SUPERZ21	Dec 2021	1,036	81,086	1.25 %	80,087	1.26 %	79,087	0.00 %	79,087	1.28 %	78,087	0.97	0.97	0 0 %
TTBZ21	Dec 2021	14,522	69,680	9.42 %	63,682	1.60 %	62,681	0.81 %	62,180	0.00 %	62,178	1.04	0.99	0.05 5.05 %
IRPCU21	Sep 2021	1,435	48,100	-1.15 %	48,660	-4.96 %	51,202	-0.97 %	51,703	1.00 %	51,192	3.88	3.81	0.07 1.84 %
KTCU21	Sep 2021	372	45,625	-0.31 %	45,766	-0.22 %	45,867	0.00 %	45,865	0.20 %	45,772	64.01	59.44	4.6 7.69 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	118.00	9.50	8.76
KTC	64.50	5.00	8.40
MAJOR	19.60	1.50	8.29
BBL	112.50	8.50	8.17
AEONTS	193.00	13.50	7.52
TTCL	4.36	0.30	7.39
BEC	12.20	0.80	7.02
SCB	105.00	6.25	6.33
CENDEL	34.25	2.00	6.20
STEC	13.20	0.70	5.60

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	20.00	-1.20	-5.66
HANA	74.00	-4.25	-5.43
KCE	82.50	-4.25	-4.90
STA	38.50	-1.75	-4.35
CHG	3.76	-0.14	-3.59
STGT	37.25	-1.25	-3.25
DTAC	35.50	-1.00	-2.74
BCH	22.80	-0.50	-2.15
TTA	15.60	-0.30	-1.89
SCGP	70.00	-1.25	-1.75

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
23/08/2021	111,987	95,973	16,014	57,482	55,858	1,624	123,280	140,918	-17,638	292,749	444,187

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2021	16,987	15,909	1,078	4,688	4,502	186	13,979	15,243	-1,264	35,654	43,258

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2021	0	0	0	9,547	3,396	6,151	7,259	13,410	-6,151	16,806	134,743