

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Aug-21	23-Aug-21	Change	24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21
S50Q21	Aug 2021	956.40	952.20	4.2 0.44 %	105	-17.32 %	127	-3.79 %	132	-2.22 %	135	-8.78 %	148
S50U21	Sep 2021	953.80	949.20	4.6 0.48 %	363,909	-3.37 %	376,616	-1.44 %	382,126	3.03 %	370,900	2.01 %	363,601
S50V21	Oct 2021	952.50	949.30	3.2 0.34 %	115	3.60 %	111	19.35 %	93	2.20 %	91	-6.19 %	97
S50Z21	Dec 2021	952.30	947.60	4.7 0.5 %	51,936	3.36 %	50,247	2.62 %	48,966	1.17 %	48,400	5.70 %	45,791
S50H22	Mar 2022	948.80	943.40	5.4 0.57 %	12,291	6.21 %	11,572	1.44 %	11,408	0.92 %	11,304	3.28 %	10,945
S50M22	Jun 2022	945.80	941.00	4.8 0.51 %	5,733	3.97 %	5,514	24.81 %	4,418	2.32 %	4,318	2.25 %	4,223

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Aug-21	23-Aug-21	Change	24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21
SIRIU21	Sep 2021	21,868	1.24	1.25	-0.01 -0.80 %	111,569	-16.00 %	132,819	-4.19 %	138,626	-0.61 %	139,483	0.41 %	138,914
WHAZ21	Dec 2021	21,182	3.18	3.22	-0.04 -1.24 %	12,687	49.07 %	8,511	-22.68 %	11,007	4.76 %	10,507	-12.49 %	12,006
GUNKULZ21	Dec 2021	10,554	5.00	5.02	-0.02 -0.40 %	20,962	13.78 %	18,423	5.85 %	17,405	-3.06 %	17,955	-2.40 %	18,396
SIRIZ21	Dec 2021	7,015	1.24	1.24	0.00 0.00 %	22,739	15.24 %	19,732	68.09 %	11,739	34.48 %	8,729	0.02 %	8,727
BTSZ21	Dec 2021	6,048	9.28	9.12	0.16 1.75 %	12,947	-23.79 %	16,988	16.79 %	14,546	-1.35 %	14,745	-11.31 %	16,625
GUNKULU21	Sep 2021	5,203	4.96	4.99	-0.03 -0.60 %	119,342	-0.24 %	119,630	-4.69 %	125,523	1.96 %	123,109	-4.57 %	129,001
SUPERU21	Sep 2021	5,065	0.98	0.98	0.00 0.00 %	119,725	-4.00 %	124,712	-6.02 %	132,706	-0.75 %	133,706	0.00 %	133,706
TTBZ21	Dec 2021	5,001	1.05	1.04	0.01 0.96 %	71,180	2.15 %	69,680	9.42 %	63,682	1.60 %	62,681	0.81 %	62,180
STECH22	Mar 2022	4,450	13.06	13.03	0.03 0.23 %	5,930	252.98 %	1,680	58.49 %	1,060	0.00 %	1,060	10.65 %	958
IRPCU21	Sep 2021	4,343	3.92	3.88	0.04 1.03 %	47,634	-0.97 %	48,100	-1.15 %	48,660	-4.96 %	51,202	-0.97 %	51,703

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21	(+/-)	19-Aug-21	(+/-)	18-Aug-21	24-Aug-21	23-Aug-21	Change
TTBU21	Sep 2021	2,207	162,719	-0.73 %	163,915	0.39 %	163,272	0.30 %	162,777	0.00 %	162,780	1.04	1.05	-0.01 -1 %
BLANDU21	Sep 2021	1,081	129,182	0.05 %	129,111	1.26 %	127,506	0.01 %	127,492	0.02 %	127,466	1.08	1.08	0 0 %
BLANDZ21	Dec 2021	1,026	126,717	0.81 %	125,697	-0.40 %	126,196	0.00 %	126,196	0.00 %	126,196	1.07	1.09	-0.02 -1.8 %
SUPERU21	Sep 2021	5,065	119,725	-4.00 %	124,712	-6.02 %	132,706	-0.75 %	133,706	0.00 %	133,706	0.98	0.98	0 0 %
GUNKULU21	Sep 2021	5,203	119,342	-0.24 %	119,630	-4.69 %	125,523	1.96 %	123,109	-4.57 %	129,001	4.96	4.99	-0.03 -0.6 %
SIRIU21	Sep 2021	21,868	111,569	-16.00 %	132,819	-4.19 %	138,626	-0.61 %	139,483	0.41 %	138,914	1.24	1.25	-0.01 -0.8 %
SUPERZ21	Dec 2021	2,500	81,586	0.62 %	81,086	1.25 %	80,087	1.26 %	79,087	0.00 %	79,087	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	5,001	71,180	2.15 %	69,680	9.42 %	63,682	1.60 %	62,681	0.81 %	62,180	1.05	1.04	0.01 0.96 %
IRPCU21	Sep 2021	4,343	47,634	-0.97 %	48,100	-1.15 %	48,660	-4.96 %	51,202	-0.97 %	51,703	3.92	3.88	0.04 1.03 %
KTCU21	Sep 2021	506	46,125	1.10 %	45,625	-0.31 %	45,766	-0.22 %	45,867	0.00 %	45,865	63.55	64.01	-0.5 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	49.00	2.75	5.95
TTA	16.40	0.80	5.13
PSL	25.00	1.20	5.04
PTTEP	108.50	4.00	3.83
ICHI	11.90	0.40	3.48
CBG	136.50	4.50	3.41
SPRC	8.40	0.25	3.07
JAS	2.86	0.08	2.88
PTT	37.00	1.00	2.78
KTB	11.20	0.30	2.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	32.75	-1.50	-4.38
ERW	3.00	-0.12	-3.85
GULF	37.50	-1.25	-3.23
KTC	63.25	-1.25	-1.94
SCGP	68.75	-1.25	-1.79
OR	29.50	-0.50	-1.67
BEC	12.00	-0.20	-1.64
KCE	81.25	-1.25	-1.52
CRC	33.50	-0.50	-1.47
BCPG	14.20	-0.20	-1.39

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
24/08/2021	98,837	88,173	10,664	41,031	38,717	2,314	99,135	112,113	-12,978	239,003	434,089

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2021	21,559	20,783	776	7,624	7,100	524	22,707	24,007	-1,300	51,890	42,859

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/08/2021	0	0	0	11,992	19,025	-7,033	36,124	29,091	7,033	48,116	121,536