

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Aug-21	26-Aug-21	Change	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21
S50Q21	Aug 2021	967.00	964.00	3 0.31 %	54	-28.95 %	76	-6.17 %	81	-22.86 %	105	-17.32 %	127
S50U21	Sep 2021	966.30	960.00	6.3 0.66 %	339,698	-4.27 %	354,841	-1.22 %	359,213	-1.29 %	363,909	-3.37 %	376,616
S50V21	Oct 2021	966.50	959.10	7.4 0.77 %	139	6.11 %	131	-12.08 %	149	29.57 %	115	3.60 %	111
S50Z21	Dec 2021	964.60	958.60	6 0.63 %	54,497	3.41 %	52,699	1.46 %	51,941	0.01 %	51,936	3.36 %	50,247
S50H22	Mar 2022	960.80	955.00	5.8 0.61 %	11,633	2.14 %	11,389	-3.14 %	11,758	-4.34 %	12,291	6.21 %	11,572
S50M22	Jun 2022	958.20	952.50	5.7 0.6 %	6,832	0.46 %	6,801	10.53 %	6,153	7.33 %	5,733	3.97 %	5,514

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Aug-21	26-Aug-21	Change	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21
GUNKULU21	Sep 2021	26,837	4.75	4.85	-0.10 -2.06 %	126,131	2.29 %	123,308	2.53 %	120,266	0.77 %	119,342	-0.24 %	119,630
SIRIU21	Sep 2021	10,273	1.28	1.25	0.03 2.40 %	103,555	-2.03 %	105,702	-5.30 %	111,621	0.05 %	111,569	-16.00 %	132,819
TRUEZ21	Dec 2021	9,043	3.25	3.22	0.03 0.93 %	23,584	4.60 %	22,546	0.20 %	22,501	2.41 %	21,971	2.34 %	21,469
SIRIZ21	Dec 2021	8,037	1.28	1.26	0.02 1.59 %	22,942	-20.67 %	28,921	21.82 %	23,741	4.41 %	22,739	15.24 %	19,732
TIPLU21	Sep 2021	7,792	1.83	1.74	0.09 5.17 %	25,370	16.52 %	21,774	4.73 %	20,790	0.04 %	20,781	0.13 %	20,754
GUNKULZ21	Dec 2021	6,606	4.77	4.88	-0.11 -2.25 %	38,073	-2.38 %	39,000	44.62 %	26,967	28.65 %	20,962	13.78 %	18,423
PSLU21	Sep 2021	5,829	23.15	24.75	-1.60 -6.46 %	9,275	12.49 %	8,245	0.01 %	8,244	8.87 %	7,572	-0.72 %	7,627
WHAZ21	Dec 2021	5,575	3.21	3.25	-0.04 -1.23 %	13,775	12.91 %	12,200	0.02 %	12,197	-3.86 %	12,687	49.07 %	8,511
TRUEU21	Sep 2021	5,477	3.24	3.23	0.01 0.31 %	19,373	2.51 %	18,899	0.63 %	18,781	6.91 %	17,567	0.03 %	17,562
WHAU21	Sep 2021	4,651	3.23	3.27	-0.04 -1.22 %	28,567	5.86 %	26,986	0.96 %	26,730	1.30 %	26,388	-1.69 %	26,841

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21	27-Aug-21	26-Aug-21	Change
TTBU21	Sep 2021	3,552	164,454	1.92 %	161,354	0.00 %	161,354	-0.84 %	162,719	-0.73 %	163,915	1.06	1.06	0 0 %
BLANDZ21	Dec 2021	4,000	130,318	2.36 %	127,318	0.02 %	127,288	0.45 %	126,717	0.81 %	125,697	1.08	1.07	0.01 0.93 %
BLANDU21	Sep 2021	1,264	128,064	-0.89 %	129,209	0.02 %	129,185	0.00 %	129,182	0.05 %	129,111	1.09	1.08	0.01 0.93 %
GUNKULU21	Sep 2021	26,837	126,131	2.29 %	123,308	2.53 %	120,266	0.77 %	119,342	-0.24 %	119,630	4.75	4.85	-0.1 -2.1 %
SUPERU21	Sep 2021	2,102	116,773	-1.66 %	118,742	-0.84 %	119,742	0.01 %	119,725	-4.00 %	124,712	0.97	0.98	-0.01 -1.0 %
SIRIU21	Sep 2021	10,273	103,555	-2.03 %	105,702	-5.30 %	111,621	0.05 %	111,569	-16.00 %	132,819	1.28	1.25	0.03 2.4 %
SUPERZ21	Dec 2021	4,014	92,588	4.52 %	88,586	3.51 %	85,586	4.90 %	81,586	0.62 %	81,086	0.98	0.98	0 0 %
TTBZ21	Dec 2021	4,019	74,209	0.70 %	73,690	2.09 %	72,180	1.40 %	71,180	2.15 %	69,680	1.06	1.05	0.01 0.95 %
IRPCU21	Sep 2021	602	47,927	-0.95 %	48,389	-1.95 %	49,352	3.61 %	47,634	-0.97 %	48,100	3.88	3.88	0 0 %
KTCU21	Sep 2021	10	45,727	0.01 %	45,721	0.00 %	45,721	-0.88 %	46,125	1.10 %	45,625	64.51	63.00	1.5 2.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	26.25	1.35	5.42
TPIPL	1.82	0.08	4.60
ESSO	7.65	0.30	4.08
SPRC	8.60	0.30	3.61
EA	64.75	2.25	3.60
ICHI	12.10	0.40	3.42
SIRI	1.28	0.04	3.23
KBANK	123.00	3.50	2.93
RS	19.50	0.50	2.63
INTUCH	83.25	2.00	2.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	23.00	-2.00	-8.00
TTA	16.90	-0.90	-5.06
TVO	32.75	-1.25	-3.68
CK	19.50	-0.60	-2.99
STEC	13.00	-0.30	-2.26
GUNKUL	4.74	-0.08	-1.66
EGCO	178.50	-3.00	-1.65
TOA	33.25	-0.50	-1.48
BJC	35.75	-0.50	-1.38
STGT	36.25	-0.50	-1.36

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
27/08/2021	69,074	62,627	6,447	43,483	47,757	-4,274	106,680	108,853	-2,173	219,237	412,853

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/08/2021	21,329	18,083	3,246	6,682	6,187	495	17,333	21,074	-3,741	45,344	40,009

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/08/2021	0	0	0	181	6,507	-6,326	12,475	6,149	6,326	12,656	121,276