

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Aug-21	11-Aug-21	Change	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21
S50Q21	Aug 2021	916.10	914.60	1.5 0.16 %	167	12.08 %	149	0.00 %	149	2.05 %	146	-0.68 %	147
S50U21	Sep 2021	913.10	910.70	2.4 0.26 %	356,392	3.74 %	343,557	2.82 %	334,128	-1.72 %	339,980	3.49 %	328,525
S50V21	Oct 2021	912.50	912.00	0.5 0.05 %	89	14.10 %	78	34.48 %	58	26.09 %	46	4.55 %	44
S50Z21	Dec 2021	912.20	909.80	2.4 0.26 %	39,967	1.62 %	39,328	5.81 %	37,170	-2.30 %	38,044	-5.40 %	40,214
S50H22	Mar 2022	908.60	906.30	2.3 0.25 %	9,566	1.12 %	9,460	7.54 %	8,797	0.72 %	8,734	1.50 %	8,605
S50M22	Jun 2022	905.40	903.70	1.7 0.19 %	4,148	1.64 %	4,081	16.23 %	3,511	20.28 %	2,919	-4.33 %	3,051

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Aug-21	11-Aug-21	Change	13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21
IRPCU21	Sep 2021	16,327	3.77	3.62	0.15 4.14 %	58,223	-8.24 %	63,452	-1.52 %	64,433	-7.94 %	69,993	-2.01 %	71,429
GUNKULU21	Sep 2021	8,906	4.75	4.78	-0.03 -0.63 %	126,814	2.12 %	124,185	5.16 %	118,096	0.39 %	117,634	-0.40 %	118,106
SIRIZ21	Dec 2021	6,002	1.17	1.19	-0.02 -1.68 %	6,721	-47.17 %	12,721	-7.28 %	13,720	7.89 %	12,717	-7.22 %	13,707
STAU21	Sep 2021	4,305	39.00	40.06	-1.06 -2.65 %	10,290	-18.66 %	12,651	-6.33 %	13,506	-0.77 %	13,611	2.25 %	13,311
SIRIU21	Sep 2021	4,146	1.16	1.17	-0.01 -0.85 %	141,684	0.02 %	141,653	0.01 %	141,645	0.05 %	141,580	1.43 %	139,587
PSLU21	Sep 2021	3,735	24.89	23.09	1.80 7.80 %	5,591	-6.85 %	6,002	1.15 %	5,934	-0.07 %	5,938	20.96 %	4,909
IRPCZ21	Dec 2021	3,632	3.80	3.61	0.19 5.26 %	24,684	0.00 %	24,683	-0.80 %	24,881	5.09 %	23,675	4.41 %	22,675
BECU21	Sep 2021	3,576	13.20	12.60	0.60 4.76 %	10,626	-12.34 %	12,122	9.00 %	11,121	0.23 %	11,095	-3.97 %	11,554
PTGH22	Mar 2022	3,372	15.80	15.69	0.11 0.70 %	8,450	66.40 %	5,078	-1.93 %	5,178	2.01 %	5,076	4.12 %	4,875
BTSZ21	Dec 2021	3,202	8.34	8.52	-0.18 -2.11 %	12,989	32.69 %	9,789	-0.98 %	9,886	2.10 %	9,683	1.20 %	9,568

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			13-Aug-21	(+/-)	11-Aug-21	(+/-)	10-Aug-21	(+/-)	09-Aug-21	(+/-)	06-Aug-21	13-Aug-21	11-Aug-21	Change
TTBU21	Sep 2021	107	162,804	0.00 %	162,806	0.03 %	162,758	0.59 %	161,806	-0.07 %	161,912	0.98	0.99	-0.01 -1.0 %
SIRIU21	Sep 2021	4,146	141,684	0.02 %	141,653	0.01 %	141,645	0.05 %	141,580	1.43 %	139,587	1.16	1.17	-0.01 -0.9 %
SUPERU21	Sep 2021	2,102	133,675	0.06 %	133,593	0.01 %	133,583	-8.19 %	145,498	0.00 %	145,498	0.94	0.95	-0.01 -1.1 %
BLANDU21	Sep 2021	3	127,471	0.00 %	127,468	0.02 %	127,440	0.06 %	127,362	0.00 %	127,362	1.04	1.04	0 0 %
GUNKULU21	Sep 2021	8,906	126,814	2.12 %	124,185	5.16 %	118,096	0.39 %	117,634	-0.40 %	118,106	4.75	4.78	-0.03 -0.6 %
BLANDZ21	Dec 2021	0	124,365	0.00 %	124,365	0.41 %	123,863	0.00 %	123,863	-1.20 %	125,363	1.03	1.05	-0.02 -1.9 %
SUPERZ21	Dec 2021	2,000	77,046	0.00 %	77,046	-10.46 %	86,046	-17.30 %	104,043	0.00 %	104,043	0.94	0.95	-0.01 -1.1 %
TTBZ21	Dec 2021	4	61,680	0.00 %	61,680	0.01 %	61,673	0.00 %	61,671	0.81 %	61,175	0.99	0.98	0.01 1.02 %
IRPCU21	Sep 2021	16,327	58,223	-8.24 %	63,452	-1.52 %	64,433	-7.94 %	69,993	-2.01 %	71,429	3.77	3.62	0.2 4.14 %
JASU21	Sep 2021	1,992	52,299	3.46 %	50,549	-2.70 %	51,952	-0.53 %	52,229	0.06 %	52,196	2.68	2.68	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	25.00	2.00	8.70
KEX	42.00	2.25	5.66
BH	128.00	5.50	4.49
IRPC	3.78	0.16	4.42
OSP	36.00	1.25	3.60
BEC	13.10	0.40	3.15
COM7	65.00	1.75	2.77
TTA	16.00	0.40	2.56
JMT	42.00	1.00	2.44
GLOBAL	21.30	0.50	2.40

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	7.50	-0.50	-6.25
GFPT	12.00	-0.70	-5.51
CKP	5.35	-0.30	-5.31
AAV	2.16	-0.10	-4.42
BEAUTY	1.40	-0.06	-4.11
PRM	6.35	-0.25	-3.79
HANA	72.25	-2.75	-3.67
MAJOR	18.30	-0.60	-3.17
MBK	12.30	-0.40	-3.15
BLA	27.00	-0.75	-2.70

## 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
13/08/2021	78,565	76,119	2,446	38,460	39,994	-1,534	116,145	117,057	-912	233,170	410,329

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2021	32,854	22,838	10,016	8,590	7,554	1,036	20,238	31,290	-11,052	61,682	49,429

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2021	0	0	0	5,600	4,878	722	7,925	8,647	-722	13,525	120,555