

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Aug-21	17-Aug-21	Change	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21
S50Q21	Aug 2021	930.40	927.00	3.4 0.37 %	148	1.37 %	146	0.00 %	146	-12.57 %	167	12.08 %	149
S50U21	Sep 2021	926.10	924.20	1.9 0.21 %	363,601	1.17 %	359,403	1.42 %	354,356	-0.57 %	356,392	3.74 %	343,557
S50V21	Oct 2021	927.80	923.60	4.2 0.45 %	97	-1.02 %	98	16.67 %	84	-5.62 %	89	14.10 %	78
S50Z21	Dec 2021	924.80	922.90	1.9 0.21 %	45,791	11.99 %	40,889	4.40 %	39,164	-2.01 %	39,967	1.62 %	39,328
S50H22	Mar 2022	921.20	919.20	2 0.22 %	10,945	4.89 %	10,435	6.18 %	9,828	2.74 %	9,566	1.12 %	9,460
S50M22	Jun 2022	918.00	916.20	1.8 0.2 %	4,223	-4.04 %	4,401	4.46 %	4,213	1.57 %	4,148	1.64 %	4,081

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Aug-21	17-Aug-21	Change	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21
WHAZ21	Dec 2021	11,204	3.15	3.07	0.08 2.61 %	12,006	11.06 %	10,810	0.00 %	10,810	22.69 %	8,811	0.00 %	8,811
BCHU21	Sep 2021	6,395	23.37	24.67	-1.30 -5.27 %	9,111	6.46 %	8,558	6.71 %	8,020	15.60 %	6,938	2.94 %	6,740
BANPUU21X	Sep 2021	5,267	10.25	10.25	0.00 0.00 %	18,058	29.10 %	13,988	-7.25 %	15,081	11.31 %	13,549	-2.40 %	13,882
GULFU21	Sep 2021	4,506	38.43	37.53	0.90 2.40 %	3,664	-42.86 %	6,412	0.34 %	6,390	9.96 %	5,811	28.79 %	4,512
PTGU21	Sep 2021	4,264	16.86	16.27	0.59 3.63 %	7,530	-25.53 %	10,111	0.70 %	10,041	-2.23 %	10,270	7.70 %	9,536
PTGH22	Mar 2022	3,980	16.85	16.00	0.85 5.31 %	22,633	17.54 %	19,255	19.20 %	16,153	91.16 %	8,450	66.40 %	5,078
GUNKULU21	Sep 2021	3,684	4.71	4.73	-0.02 -0.42 %	129,001	-1.95 %	131,565	1.24 %	129,949	2.47 %	126,814	2.12 %	124,185
BTSZ21	Dec 2021	3,524	8.99	8.77	0.22 2.51 %	16,625	24.94 %	13,306	0.88 %	13,190	1.55 %	12,989	32.69 %	9,789
TASCOU21	Sep 2021	3,426	18.65	19.20	-0.55 -2.86 %	6,369	15.84 %	5,498	-8.23 %	5,991	-5.86 %	6,364	1.48 %	6,271
CHGU21	Sep 2021	3,391	4.00	4.09	-0.09 -2.20 %	15,492	-2.44 %	15,880	-50.60 %	32,145	-14.33 %	37,524	3.30 %	36,324

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	(+/-)	11-Aug-21	18-Aug-21	17-Aug-21	Change
SIRIU21	Sep 2021	3,288	138,914	-0.66 %	139,831	-4.03 %	145,708	2.84 %	141,684	0.02 %	141,653	1.20	1.21	-0.01 -0.8 %
SUPERU21	Sep 2021	16	133,706	0.00 %	133,706	0.00 %	133,704	0.02 %	133,675	0.06 %	133,593	0.94	0.94	0 0 %
GUNKULU21	Sep 2021	3,684	129,001	-1.95 %	131,565	1.24 %	129,949	2.47 %	126,814	2.12 %	124,185	4.71	4.73	-0.02 -0.4 %
BLANDZ21	Dec 2021	1,001	126,196	0.80 %	125,195	0.67 %	124,365	0.00 %	124,365	0.00 %	124,365	1.04	1.05	-0.01 -1 %
SUPERZ21	Dec 2021	1,001	79,087	1.28 %	78,087	1.30 %	77,087	0.05 %	77,046	0.00 %	77,046	0.95	0.94	0.01 1.06 %
TTBZ21	Dec 2021	2	62,180	0.00 %	62,178	-0.01 %	62,184	0.82 %	61,680	0.00 %	61,680	1.00	0.98	0.02 2.04 %
IRPCU21	Sep 2021	1,705	51,703	1.00 %	51,192	-0.36 %	51,379	-11.75 %	58,223	-8.24 %	63,452	3.86	3.84	0.02 0.52 %
JASU21	Sep 2021	1,097	48,184	-0.98 %	48,660	-0.27 %	48,791	-6.71 %	52,299	3.46 %	50,549	2.70	2.68	0.02 0.75 %
KTCU21	Sep 2021	115	45,865	0.20 %	45,772	0.00 %	45,772	-0.21 %	45,868	-0.18 %	45,949	60.40	58.25	2.2 3.69 %
BEAUTYU21	Sep 2021	505	41,628	1.22 %	41,125	1.25 %	40,616	-2.25 %	41,552	-1.14 %	42,030	1.42	1.40	0.02 1.43 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	61.00	5.50	9.91
AAV	2.42	0.16	7.08
AEONTS	182.00	11.00	6.43
SAWAD	67.50	3.50	5.47
BEM	8.25	0.40	5.10
COM7	67.25	3.25	5.08
PTG	16.90	0.80	4.97
MBK	13.00	0.50	4.00
RS	18.60	0.70	3.91
KTC	60.50	2.25	3.86

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.10	-0.80	-7.34
BCH	23.40	-1.40	-5.65
TU	21.30	-0.70	-3.18
GFPT	12.20	-0.40	-3.17
CHG	3.98	-0.12	-2.93
INTUCH	74.75	-2.00	-2.61
TASCO	18.80	-0.50	-2.59
TVO	33.50	-0.75	-2.19
BPP	18.20	-0.30	-1.62
CBG	133.00	-2.00	-1.48

## 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
18/08/2021	83,260	76,599	6,661	31,536	30,908	628	78,755	86,044	-7,289	193,551	424,805

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2021	18,548	16,947	1,601	4,601	5,307	-706	17,563	18,458	-895	40,712	45,149

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/08/2021	0	0	0	3,480	2,412	1,068	13,409	14,477	-1,068	16,889	123,906