

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Aug-21	18-Aug-21	Change	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21
S50Q21	Aug 2021	924.10	930.40	-6.3 -0.68 %	135	-8.78 %	148	1.37 %	146	0.00 %	146	-12.57 %	167
S50U21	Sep 2021	920.90	926.10	-5.2 -0.56 %	370,900	2.01 %	363,601	1.17 %	359,403	1.42 %	354,356	-0.57 %	356,392
S50V21	Oct 2021	920.50	927.80	-7.3 -0.79 %	91	-6.19 %	97	-1.02 %	98	16.67 %	84	-5.62 %	89
S50Z21	Dec 2021	919.70	924.80	-5.1 -0.55 %	48,400	5.70 %	45,791	11.99 %	40,889	4.40 %	39,164	-2.01 %	39,967
S50H22	Mar 2022	915.80	921.20	-5.4 -0.59 %	11,304	3.28 %	10,945	4.89 %	10,435	6.18 %	9,828	2.74 %	9,566
S50M22	Jun 2022	912.90	918.00	-5.1 -0.56 %	4,318	2.25 %	4,223	-4.04 %	4,401	4.46 %	4,213	1.57 %	4,148

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Aug-21	18-Aug-21	Change	19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21
TPIPLU21	Sep 2021	10,001	1.76	1.73	0.03 1.73 %	20,254	-33.05 %	30,253	1.66 %	29,759	0.04 %	29,748	-0.61 %	29,930
TPIPLH22	Mar 2022	10,000	1.73	1.71	0.02 1.17 %	10,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	500
GUNKULU21	Sep 2021	9,316	4.77	4.71	0.06 1.27 %	123,109	-4.57 %	129,001	-1.95 %	131,565	1.24 %	129,949	2.47 %	126,814
BCHU21	Sep 2021	4,656	23.30	23.37	-0.07 -0.30 %	7,610	-16.47 %	9,111	6.46 %	8,558	6.71 %	8,020	15.60 %	6,938
BTSZ21	Dec 2021	4,130	8.74	8.99	-0.25 -2.78 %	14,745	-11.31 %	16,625	24.94 %	13,306	0.88 %	13,190	1.55 %	12,989
SIRIU21	Sep 2021	3,685	1.20	1.20	0.00 0.00 %	139,483	0.41 %	138,914	-0.66 %	139,831	-4.03 %	145,708	2.84 %	141,684
CKPU21	Sep 2021	3,623	5.42	5.58	-0.16 -2.87 %	5,442	-6.75 %	5,836	-0.03 %	5,838	-6.64 %	6,253	18.50 %	5,277
BEMZ21	Dec 2021	3,005	8.25	8.26	-0.01 -0.12 %	19,823	5.31 %	18,823	5.66 %	17,815	2.91 %	17,311	0.03 %	17,306
PSLU21	Sep 2021	2,655	23.60	23.40	0.20 0.85 %	6,164	16.81 %	5,277	-8.97 %	5,797	-7.65 %	6,277	12.27 %	5,591
IRPCU21	Sep 2021	2,229	3.83	3.86	-0.03 -0.78 %	51,202	-0.97 %	51,703	1.00 %	51,192	-0.36 %	51,379	-11.75 %	58,223

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*19-Aug-21	(+/-)	18-Aug-21	(+/-)	17-Aug-21	(+/-)	16-Aug-21	(+/-)	13-Aug-21	19-Aug-21	18-Aug-21	Change
SIRIU21	Sep 2021	3,685	139,483	0.41 %	138,914	-0.66 %	139,831	-4.03 %	145,708	2.84 %	141,684	1.20	1.20	0 0 %
SUPERU21	Sep 2021	60	133,706	0.00 %	133,706	0.00 %	133,706	0.00 %	133,704	0.02 %	133,675	0.94	0.94	0 0 %
BLANDZ21	Dec 2021	0	126,196	0.00 %	126,196	0.80 %	125,195	0.67 %	124,365	0.00 %	124,365	1.04	1.04	0 0 %
GUNKULU21	Sep 2021	9,316	123,109	-4.57 %	129,001	-1.95 %	131,565	1.24 %	129,949	2.47 %	126,814	4.77	4.71	0.06 1.27 %
SUPERZ21	Dec 2021	0	79,087	0.00 %	79,087	1.28 %	78,087	1.30 %	77,087	0.05 %	77,046	0.94	0.95	-0.01 -1.1 %
TTBZ21	Dec 2021	501	62,681	0.81 %	62,180	0.00 %	62,178	-0.01 %	62,184	0.82 %	61,680	0.98	1.00	-0.02 -2 %
IRPCU21	Sep 2021	2,229	51,202	-0.97 %	51,703	1.00 %	51,192	-0.36 %	51,379	-11.75 %	58,223	3.83	3.86	-0.03 -0.8 %
JASU21	Sep 2021	42	48,215	0.06 %	48,184	-0.98 %	48,660	-0.27 %	48,791	-6.71 %	52,299	2.70	2.70	0 0 %
KTCU21	Sep 2021	4	45,867	0.00 %	45,865	0.20 %	45,772	0.00 %	45,772	-0.21 %	45,868	59.06	60.40	-1 -2.2 %
BEAUTYU21	Sep 2021	5	41,630	0.00 %	41,628	1.22 %	41,125	1.25 %	40,616	-2.25 %	41,552	1.42	1.42	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	47.25	2.25	5.00
HANA	79.00	3.25	4.29
EPG	12.60	0.50	4.13
PTG	17.50	0.60	3.55
MINT	32.25	0.75	2.38
TVO	34.25	0.75	2.24
INTUCH	76.00	1.25	1.67
SAMART	6.90	0.10	1.47
AWC	4.20	0.06	1.45
GUNKUL	4.80	0.06	1.27

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.35	-0.25	-4.46
PTTGC	58.25	-2.00	-3.32
IVL	40.50	-1.25	-2.99
RS	18.10	-0.50	-2.69
TOP	45.50	-1.25	-2.67
TASCO	18.30	-0.50	-2.66
AAV	2.36	-0.06	-2.48
KTC	59.00	-1.50	-2.48
BCP	23.80	-0.60	-2.46
TU	20.80	-0.50	-2.35

## 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
19/08/2021	72,072	77,512	-5,440	36,437	31,473	4,964	95,208	94,732	476	203,717	435,148

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2021	25,288	23,422	1,866	7,013	6,250	763	22,656	25,285	-2,629	54,957	44,869

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2021	0	0	0	6,863	2,062	4,801	7,895	12,696	-4,801	14,758	129,306