

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|----------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 25-Aug-21 | 24-Aug-21 | Change | 25-Aug-21 | (+/-) | 24-Aug-21 | (+/-) | 23-Aug-21 | (+/-) | 20-Aug-21 | (+/-) | 19-Aug-21 |
| S50Q21 | Aug 2021 | 965.50 | 956.40 | 9.1 0.95 % | 81 | -22.86 % | 105 | -17.32 % | 127 | -3.79 % | 132 | -2.22 % | 135 |
| S50U21 | Sep 2021 | 960.90 | 953.80 | 7.1 0.74 % | 359,213 | -1.29 % | 363,909 | -3.37 % | 376,616 | -1.44 % | 382,126 | 3.03 % | 370,900 |
| S50V21 | Oct 2021 | 960.70 | 952.50 | 8.2 0.86 % | 149 | 29.57 % | 115 | 3.60 % | 111 | 19.35 % | 93 | 2.20 % | 91 |
| S50Z21 | Dec 2021 | 959.50 | 952.30 | 7.2 0.76 % | 51,941 | 0.01 % | 51,936 | 3.36 % | 50,247 | 2.62 % | 48,966 | 1.17 % | 48,400 |
| S50H22 | Mar 2022 | 955.90 | 948.80 | 7.1 0.75 % | 11,758 | -4.34 % | 12,291 | 6.21 % | 11,572 | 1.44 % | 11,408 | 0.92 % | 11,304 |
| S50M22 | Jun 2022 | 953.20 | 945.80 | 7.4 0.78 % | 6,153 | 7.33 % | 5,733 | 3.97 % | 5,514 | 24.81 % | 4,418 | 2.32 % | 4,318 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | | 25-Aug-21 | 24-Aug-21 | Change | 25-Aug-21 | (+/-) | 24-Aug-21 | (+/-) | 23-Aug-21 | (+/-) | 20-Aug-21 | (+/-) | 19-Aug-21 |
| SUPERH22 | Mar 2022 | 10,000 | 0.98 | 0.98 | 0.00 0.00 % | 16,000 | 166.67 % | 6,000 | 0.00 % | 6,000 | 0.00 % | 6,000 | 0.00 % | 6,000 |
| IRPCU21 | Sep 2021 | 7,978 | 3.88 | 3.92 | -0.04 -1.02 % | 49,352 | 3.61 % | 47,634 | -0.97 % | 48,100 | -1.15 % | 48,660 | -4.96 % | 51,202 |
| GUNKULZ21 | Dec 2021 | 6,549 | 5.05 | 5.00 | 0.05 1.00 % | 26,967 | 28.65 % | 20,962 | 13.78 % | 18,423 | 5.85 % | 17,405 | -3.06 % | 17,955 |
| CHGM22 | Jun 2022 | 6,500 | 3.76 | 3.78 | -0.02 -0.53 % | 3,010 | 198.02 % | 1,010 | 98.04 % | 510 | 0.00 % | 510 | 0.00 % | 510 |
| TTBU21 | Sep 2021 | 5,438 | 1.06 | 1.04 | 0.02 1.92 % | 161,354 | -0.84 % | 162,719 | -0.73 % | 163,915 | 0.39 % | 163,272 | 0.30 % | 162,777 |
| JASU21 | Sep 2021 | 5,176 | 2.87 | 2.87 | 0.00 0.00 % | 39,029 | -11.60 % | 44,151 | -2.52 % | 45,292 | -1.28 % | 45,877 | -4.85 % | 48,215 |
| CKPZ21 | Dec 2021 | 4,006 | 5.61 | 5.42 | 0.19 3.51 % | 6,798 | -6.85 % | 7,298 | 0.00 % | 7,298 | 25.87 % | 5,798 | 9.58 % | 5,291 |
| KBANKH22 | Mar 2022 | 4,002 | 119.56 | 117.08 | 2.48 2.12 % | 6,433 | 127.23 % | 2,831 | 3.70 % | 2,730 | 0.00 % | 2,730 | 3.92 % | 2,627 |
| GUNKULH22 | Mar 2022 | 4,000 | 4.93 | 4.88 | 0.05 1.02 % | 4,501 | 124.94 % | 2,001 | 0.00 % | 2,001 | 0.00 % | 2,001 | 0.00 % | 2,001 |
| SUPERZ21 | Dec 2021 | 4,000 | 0.98 | 0.98 | 0.00 0.00 % | 85,586 | 4.90 % | 81,586 | 0.62 % | 81,086 | 1.25 % | 80,087 | 1.26 % | 79,087 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | 25-Aug-21 | (+/-) | 24-Aug-21 | (+/-) | 23-Aug-21 | (+/-) | 20-Aug-21 | (+/-) | 19-Aug-21 | 25-Aug-21 | 24-Aug-21 | Change |
| TTBU21 | Sep 2021 | 5,438 | 161,354 | -0.84 % | 162,719 | -0.73 % | 163,915 | 0.39 % | 163,272 | 0.30 % | 162,777 | 1.06 | 1.04 | 0.02 1.92 % |
| BLANDU21 | Sep 2021 | 36 | 129,185 | 0.00 % | 129,182 | 0.05 % | 129,111 | 1.26 % | 127,506 | 0.01 % | 127,492 | 1.09 | 1.08 | 0.01 0.93 % |
| BLANDZ21 | Dec 2021 | 1,571 | 127,288 | 0.45 % | 126,717 | 0.81 % | 125,697 | -0.40 % | 126,196 | 0.00 % | 126,196 | 1.08 | 1.07 | 0.01 0.93 % |
| GUNKULU21 | Sep 2021 | 2,292 | 120,266 | 0.77 % | 119,342 | -0.24 % | 119,630 | -4.69 % | 125,523 | 1.96 % | 123,109 | 5.01 | 4.96 | 0.05 1.01 % |
| SUPERU21 | Sep 2021 | 56 | 119,742 | 0.01 % | 119,725 | -4.00 % | 124,712 | -6.02 % | 132,706 | -0.75 % | 133,706 | 0.98 | 0.98 | 0 0 % |
| SIRIU21 | Sep 2021 | 87 | 111,621 | 0.05 % | 111,569 | -16.00 % | 132,819 | -4.19 % | 138,626 | -0.61 % | 139,483 | 1.25 | 1.24 | 0.01 0.81 % |
| SUPERZ21 | Dec 2021 | 4,000 | 85,586 | 4.90 % | 81,586 | 0.62 % | 81,086 | 1.25 % | 80,087 | 1.26 % | 79,087 | 0.98 | 0.98 | 0 0 % |
| TTBZ21 | Dec 2021 | 1,010 | 72,180 | 1.40 % | 71,180 | 2.15 % | 69,680 | 9.42 % | 63,682 | 1.60 % | 62,681 | 1.05 | 1.05 | 0 0 % |
| IRPCU21 | Sep 2021 | 7,978 | 49,352 | 3.61 % | 47,634 | -0.97 % | 48,100 | -1.15 % | 48,660 | -4.96 % | 51,202 | 3.88 | 3.92 | -0.04 -1.0 % |
| KTCU21 | Sep 2021 | 417 | 45,721 | -0.88 % | 46,125 | 1.10 % | 45,625 | -0.31 % | 45,766 | -0.22 % | 45,867 | 64.25 | 63.55 | 0.7 1.1 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|------|
| | | (Baht) | (%) |
| MEGA | 52.50 | 3.50 | 7.14 |
| TTA | 17.40 | 1.00 | 6.10 |
| EA | 63.00 | 3.25 | 5.44 |
| JMT | 43.00 | 1.75 | 4.24 |
| BCPG | 14.70 | 0.50 | 3.52 |
| ORI | 9.25 | 0.30 | 3.35 |
| BPP | 18.90 | 0.60 | 3.28 |
| MBK | 13.90 | 0.40 | 2.96 |
| BLA | 27.50 | 0.75 | 2.80 |
| CKP | 5.55 | 0.15 | 2.78 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| EPG | 12.90 | -0.30 | -2.27 |
| PTG | 17.90 | -0.30 | -1.65 |
| OSP | 35.75 | -0.50 | -1.38 |
| KCE | 80.25 | -1.00 | -1.23 |
| HANA | 73.00 | -0.75 | -1.02 |
| GLOBAL | 21.20 | -0.20 | -0.93 |
| BCH | 22.80 | -0.20 | -0.87 |
| CBG | 135.50 | -1.00 | -0.73 |
| HMPRO | 13.80 | -0.10 | -0.72 |
| JAS | 2.84 | -0.02 | -0.70 |

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 |
| 25/08/2021 | 80,532 | 75,538 | 4,994 | 34,756 | 42,199 | -7,443 | 102,310 | 99,861 | 2,449 | 217,598 | 429,295 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/08/2021 | 16,866 | 21,746 | -4,880 | 5,679 | 6,225 | -546 | 20,953 | 15,527 | 5,426 | 43,498 | 40,969 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|-------|----------------|--------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/08/2021 | 0 | 0 | 0 | 13,280 | 11,188 | 2,092 | 18,352 | 20,444 | -2,092 | 31,632 | 122,689 |