

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Aug-21	25-Aug-21	Change	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21
S50Q21	Aug 2021	964.00	965.50	-1.5 -0.16 %	76	-6.17 %	81	-22.86 %	105	-17.32 %	127	-3.79 %	132
S50U21	Sep 2021	960.00	960.90	-0.9 -0.09 %	354,841	-1.22 %	359,213	-1.29 %	363,909	-3.37 %	376,616	-1.44 %	382,126
S50V21	Oct 2021	959.10	960.70	-1.6 -0.17 %	131	-12.08 %	149	29.57 %	115	3.60 %	111	19.35 %	93
S50Z21	Dec 2021	958.60	959.50	-0.9 -0.09 %	52,699	1.46 %	51,941	0.01 %	51,936	3.36 %	50,247	2.62 %	48,966
S50H22	Mar 2022	955.00	955.90	-0.9 -0.09 %	11,389	-3.14 %	11,758	-4.34 %	12,291	6.21 %	11,572	1.44 %	11,408
S50M22	Jun 2022	952.50	953.20	-0.7 -0.07 %	6,801	10.53 %	6,153	7.33 %	5,733	3.97 %	5,514	24.81 %	4,418

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Aug-21	25-Aug-21	Change	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21
GUNKULU21	Sep 2021	21,634	4.85	5.01	-0.16 -3.19 %	123,308	2.53 %	120,266	0.77 %	119,342	-0.24 %	119,630	-4.69 %	125,523
GUNKULZ21	Dec 2021	16,541	4.88	5.05	-0.17 -3.37 %	39,000	44.62 %	26,967	28.65 %	20,962	13.78 %	18,423	5.85 %	17,405
WHAZ21	Dec 2021	15,005	3.25	3.23	0.02 0.62 %	12,200	0.02 %	12,197	-3.86 %	12,687	49.07 %	8,511	-22.68 %	11,007
TTBH22	Mar 2022	10,000	1.04	1.04	0.00 0.00 %	6,513	-60.56 %	16,513	13.78 %	14,513	0.00 %	14,513	93.20 %	7,512
SIRIU21	Sep 2021	7,228	1.25	1.25	0.00 0.00 %	105,702	-5.30 %	111,621	0.05 %	111,569	-16.00 %	132,819	-4.19 %	138,626
SIRIZ21	Dec 2021	7,214	1.26	1.24	0.02 1.61 %	28,921	21.82 %	23,741	4.41 %	22,739	15.24 %	19,732	68.09 %	11,739
ORIZ21	Dec 2021	7,010	9.53	9.25	0.28 3.03 %	9,070	38.09 %	6,568	8.26 %	6,067	0.00 %	6,067	8.98 %	5,567
CHGM22	Jun 2022	4,000	3.80	3.76	0.04 1.06 %	1,010	-66.45 %	3,010	198.02 %	1,010	98.04 %	510	0.00 %	510
BANPUU21X	Sep 2021	3,244	10.35	10.17	0.18 1.77 %	17,979	19.77 %	15,011	-6.79 %	16,105	-3.68 %	16,720	0.01 %	16,719
SUPERZ21	Dec 2021	3,001	0.98	0.98	0.00 0.00 %	88,586	3.51 %	85,586	4.90 %	81,586	0.62 %	81,086	1.25 %	80,087

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	(+/-)	23-Aug-21	(+/-)	20-Aug-21	26-Aug-21	25-Aug-21	Change
TTBU21	Sep 2021	18	161,354	0.00 %	161,354	-0.84 %	162,719	-0.73 %	163,915	0.39 %	163,272	1.06	1.06	0 0 %
BLANDU21	Sep 2021	29	129,209	0.02 %	129,185	0.00 %	129,182	0.05 %	129,111	1.26 %	127,506	1.08	1.09	-0.01 -0.9 %
BLANDZ21	Dec 2021	30	127,318	0.02 %	127,288	0.45 %	126,717	0.81 %	125,697	-0.40 %	126,196	1.07	1.08	-0.01 -0.9 %
GUNKULU21	Sep 2021	21,634	123,308	2.53 %	120,266	0.77 %	119,342	-0.24 %	119,630	-4.69 %	125,523	4.85	5.01	-0.2 -3.2 %
SUPERU21	Sep 2021	1,012	118,742	-0.84 %	119,742	0.01 %	119,725	-4.00 %	124,712	-6.02 %	132,706	0.98	0.98	0 0 %
SIRIU21	Sep 2021	7,228	105,702	-5.30 %	111,621	0.05 %	111,569	-16.00 %	132,819	-4.19 %	138,626	1.25	1.25	0 0 %
SUPERZ21	Dec 2021	3,001	88,586	3.51 %	85,586	4.90 %	81,586	0.62 %	81,086	1.25 %	80,087	0.98	0.98	0 0 %
TTBZ21	Dec 2021	1,510	73,690	2.09 %	72,180	1.40 %	71,180	2.15 %	69,680	9.42 %	63,682	1.05	1.05	0 0 %
IRPCU21	Sep 2021	2,352	48,389	-1.95 %	49,352	3.61 %	47,634	-0.97 %	48,100	-1.15 %	48,660	3.88	3.88	0 0 %
KTCU21	Sep 2021	8	45,721	0.00 %	45,721	-0.88 %	46,125	1.10 %	45,625	-0.31 %	45,766	63.00	64.25	-1 -2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	81.25	3.75	4.84
BANPU	10.50	0.30	2.94
BLA	28.25	0.75	2.73
PTTGC	62.00	1.50	2.48
VGI	6.25	0.15	2.46
TTA	17.80	0.40	2.30
ORI	9.45	0.20	2.16
MAJOR	20.70	0.40	1.97
IVL	42.75	0.75	1.79
TTW	12.00	0.20	1.69

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.82	-0.18	-3.60
MEGA	50.75	-1.75	-3.33
KCE	78.75	-1.50	-1.87
GFPT	12.20	-0.20	-1.61
KTC	63.25	-1.00	-1.56
TKN	7.10	-0.10	-1.39
PTTEP	107.00	-1.50	-1.38
KBANK	119.50	-1.50	-1.24
MTC	63.00	-0.75	-1.18
JMT	42.50	-0.50	-1.16

## 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
26/08/2021	61,747	57,579	4,168	27,424	25,200	2,224	70,722	77,114	-6,392	159,893	425,937

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2021	15,614	17,812	-2,198	3,897	4,067	-170	18,796	16,428	2,368	38,307	41,252

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2021	0	0	0	6,361	4,913	1,448	8,732	10,180	-1,448	15,093	123,803