

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		30-Aug-21	27-Aug-21	Change		30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21
S50U21	Sep 2021	983.90	966.30	17.6	1.82 %	336,633	-0.90 %	339,698	-4.27 %	354,841	-1.22 %	359,213	-1.29 %	363,909
S50V21	Oct 2021	983.00	966.50	16.5	1.71 %	162	16.55 %	139	6.11 %	131	-12.08 %	149	29.57 %	115
S50Z21	Dec 2021	981.80	964.60	17.2	1.78 %	55,532	1.90 %	54,497	3.41 %	52,699	1.46 %	51,941	0.01 %	51,936
S50H22	Mar 2022	978.10	960.80	17.3	1.8 %	11,900	2.30 %	11,633	2.14 %	11,389	-3.14 %	11,758	-4.34 %	12,291
S50M22	Jun 2022	975.60	958.20	17.4	1.82 %	7,314	7.06 %	6,832	0.46 %	6,801	10.53 %	6,153	7.33 %	5,733

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			30-Aug-21	27-Aug-21	Change		30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21
TRUEZ21	Dec 2021	15,044	3.28	3.25	0.03	0.92 %	33,597	42.46 %	23,584	4.60 %	22,546	0.20 %	22,501	2.41 %	21,971
SIRIU21	Sep 2021	13,115	1.30	1.28	0.02	1.56 %	106,178	2.53 %	103,555	-2.03 %	105,702	-5.30 %	111,621	0.05 %	111,569
IRPCU21	Sep 2021	8,188	3.96	3.88	0.08	2.06 %	43,943	-8.31 %	47,927	-0.95 %	48,389	-1.95 %	49,352	3.61 %	47,634
GUNKULU21	Sep 2021	7,251	4.80	4.75	0.05	1.05 %	131,091	3.93 %	126,131	2.29 %	123,308	2.53 %	120,266	0.77 %	119,342
SUPERU21	Sep 2021	7,041	0.99	0.97	0.02	2.06 %	109,764	-6.00 %	116,773	-1.66 %	118,742	-0.84 %	119,742	0.01 %	119,725
TIPLZ21	Dec 2021	6,375	1.85	1.82	0.03	1.65 %	15,916	50.99 %	10,541	5.03 %	10,036	24.90 %	8,035	77.45 %	4,528
GULFU21	Sep 2021	5,403	39.88	38.26	1.62	4.23 %	7,629	-11.77 %	8,647	6.69 %	8,105	2.53 %	7,905	-6.34 %	8,440
GULFZ21	Dec 2021	5,292	39.75	38.75	1.00	2.58 %	4,958	45.31 %	3,412	26.23 %	2,703	-3.57 %	2,803	-2.91 %	2,887
TTBU21	Sep 2021	5,091	1.08	1.06	0.02	1.89 %	162,016	-1.48 %	164,454	1.92 %	161,354	0.00 %	161,354	-0.84 %	162,719
IRPCZ21	Dec 2021	5,028	3.97	3.91	0.06	1.53 %	26,314	-1.79 %	26,794	2.02 %	26,263	0.04 %	26,253	0.08 %	26,233

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	(+/-)	24-Aug-21	30-Aug-21	27-Aug-21	Change	
TTBU21	Sep 2021	5,091	162,016	-1.48 %	164,454	1.92 %	161,354	0.00 %	161,354	-0.84 %	162,719	1.08	1.06	0.02	1.89 %
GUNKULU21	Sep 2021	7,251	131,091	3.93 %	126,131	2.29 %	123,308	2.53 %	120,266	0.77 %	119,342	4.80	4.75	0.05	1.05 %
BLANDZ21	Dec 2021	1	130,319	0.00 %	130,318	2.36 %	127,318	0.02 %	127,288	0.45 %	126,717	1.09	1.08	0.01	0.93 %
BLANDU21	Sep 2021	508	128,563	0.39 %	128,064	-0.89 %	129,209	0.02 %	129,185	0.00 %	129,182	1.10	1.09	0.01	0.92 %
SUPERU21	Sep 2021	7,041	109,764	-6.00 %	116,773	-1.66 %	118,742	-0.84 %	119,742	0.01 %	119,725	0.99	0.97	0.02	2.06 %
SIRIU21	Sep 2021	13,115	106,178	2.53 %	103,555	-2.03 %	105,702	-5.30 %	111,621	0.05 %	111,569	1.30	1.28	0.02	1.56 %
SUPERZ21	Dec 2021	2	92,589	0.00 %	92,588	4.52 %	88,586	3.51 %	85,586	4.90 %	81,586	1.00	0.98	0.02	2.04 %
TTBZ21	Dec 2021	1,595	74,759	0.74 %	74,209	0.70 %	73,690	2.09 %	72,180	1.40 %	71,180	1.11	1.06	0.05	4.72 %
KTCU21	Sep 2021	143	45,636	-0.20 %	45,727	0.01 %	45,721	0.00 %	45,721	-0.88 %	46,125	65.79	64.51	1.3	1.98 %
BEAUTYU21	Sep 2021	84	44,105	-0.01 %	44,110	-2.22 %	45,111	0.00 %	45,111	2.40 %	44,052	1.55	1.50	0.05	3.33 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.05	0.40	5.23
TKN	7.50	0.35	4.90
PTTEP	113.50	5.00	4.61
CENDEL	34.25	1.50	4.58
GULF	40.00	1.75	4.58
TOA	34.75	1.50	4.51
PRM	7.00	0.30	4.48
AAV	2.80	0.12	4.48
TOP	50.00	2.00	4.17
SPRC	8.95	0.35	4.07

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	27.75	-1.00	-3.48
KCE	78.25	-2.00	-2.49
EPG	12.60	-0.30	-2.33
HANA	72.50	-1.50	-2.03
MEGA	49.50	-1.00	-1.98
KEX	41.25	-0.75	-1.79
CHG	3.70	-0.06	-1.60
CPF	26.75	-0.25	-0.93
QH	2.22	-0.02	-0.89
ICHI	12.00	-0.10	-0.83

## 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
30/08/2021	78,269	69,797	8,472	41,390	41,943	-553	90,416	98,335	-7,919	210,075	411,600

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2021	33,137	29,514	3,623	7,636	6,972	664	26,871	31,158	-4,287	67,644	38,983

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2021	0	0	0	6,930	6,051	879	17,600	18,479	-879	24,530	120,371