

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Aug-21	30-Aug-21	Change	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21
S50U21	Sep 2021	984.80	983.90	0.9 0.09 %	341,894	1.56 %	336,633	-0.90 %	339,698	-4.27 %	354,841	-1.22 %	359,213
S50V21	Oct 2021	983.40	983.00	0.4 0.04 %	146	-9.88 %	162	16.55 %	139	6.11 %	131	-12.08 %	149
S50X21	Nov 2021	986.50	981.20	5.3 0.54 %	9	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	982.70	981.80	0.9 0.09 %	57,529	3.60 %	55,532	1.90 %	54,497	3.41 %	52,699	1.46 %	51,941
S50H22	Mar 2022	978.90	978.10	0.8 0.08 %	12,065	1.39 %	11,900	2.30 %	11,633	2.14 %	11,389	-3.14 %	11,758
S50M22	Jun 2022	976.30	975.60	0.7 0.07 %	7,484	2.32 %	7,314	7.06 %	6,832	0.46 %	6,801	10.53 %	6,153

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Aug-21	30-Aug-21	Change	31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21
SUPERZ21	Dec 2021	25,030	1.00	1.00	0.00 0.00 %	117,606	27.02 %	92,589	0.00 %	92,588	4.52 %	88,586	3.51 %	85,586
TRUEZ21	Dec 2021	18,550	3.36	3.28	0.08 2.44 %	36,143	7.58 %	33,597	42.46 %	23,584	4.60 %	22,546	0.20 %	22,501
SIRIU21	Sep 2021	13,644	1.28	1.30	-0.02 -1.54 %	116,773	9.98 %	106,178	2.53 %	103,555	-2.03 %	105,702	-5.30 %	111,621
GUNKULU21	Sep 2021	9,046	4.78	4.80	-0.02 -0.42 %	126,703	-3.35 %	131,091	3.93 %	126,131	2.29 %	123,308	2.53 %	120,266
TRUEU21	Sep 2021	7,885	3.34	3.29	0.05 1.52 %	23,056	15.62 %	19,942	2.94 %	19,373	2.51 %	18,899	0.63 %	18,781
GULFZ21	Dec 2021	7,417	41.75	39.75	2.00 5.03 %	6,166	24.36 %	4,958	45.31 %	3,412	26.23 %	2,703	-3.57 %	2,803
GUNKULZ21	Dec 2021	7,032	4.81	4.84	-0.03 -0.62 %	43,594	19.19 %	36,576	-3.93 %	38,073	-2.38 %	39,000	44.62 %	26,967
THANIU21	Sep 2021	6,970	4.43	4.39	0.04 0.91 %	2,243	-52.00 %	4,673	0.00 %	4,673	71.61 %	2,723	-39.11 %	4,472
GULFU21	Sep 2021	4,765	41.55	39.88	1.67 4.19 %	8,836	15.82 %	7,629	-11.77 %	8,647	6.69 %	8,105	2.53 %	7,905
STECZ21	Dec 2021	4,333	13.50	13.18	0.32 2.43 %	10,782	33.94 %	8,050	44.39 %	5,575	6.23 %	5,248	1.94 %	5,148

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			31-Aug-21	(+/-)	30-Aug-21	(+/-)	27-Aug-21	(+/-)	26-Aug-21	(+/-)	25-Aug-21	31-Aug-21	30-Aug-21	Change
TTBU21	Sep 2021	3,171	159,707	-1.43 %	162,016	-1.48 %	164,454	1.92 %	161,354	0.00 %	161,354	1.08	1.08	0 0 %
BLANDZ21	Dec 2021	579	130,814	0.38 %	130,319	0.00 %	130,318	2.36 %	127,318	0.02 %	127,288	1.08	1.09	-0.01 -0.9 %
BLANDU21	Sep 2021	159	128,575	0.01 %	128,563	0.39 %	128,064	-0.89 %	129,209	0.02 %	129,185	1.09	1.10	-0.01 -0.9 %
GUNKULU21	Sep 2021	9,046	126,703	-3.35 %	131,091	3.93 %	126,131	2.29 %	123,308	2.53 %	120,266	4.78	4.80	-0.02 -0.4 %
SUPERZ21	Dec 2021	25,030	117,606	27.02 %	92,589	0.00 %	92,588	4.52 %	88,586	3.51 %	85,586	1.00	1.00	0 0 %
SIRIU21	Sep 2021	13,644	116,773	9.98 %	106,178	2.53 %	103,555	-2.03 %	105,702	-5.30 %	111,621	1.28	1.30	-0.02 -1.5 %
SUPERU21	Sep 2021	1,051	108,753	-0.92 %	109,764	-6.00 %	116,773	-1.66 %	118,742	-0.84 %	119,742	0.98	0.99	-0.01 -1.0 %
TTBZ21	Dec 2021	1,032	74,769	0.01 %	74,759	0.74 %	74,209	0.70 %	73,690	2.09 %	72,180	1.08	1.11	-0.03 -2.7 %
KTCU21	Sep 2021	127	45,541	-0.21 %	45,636	-0.20 %	45,727	0.01 %	45,721	0.00 %	45,721	66.50	65.79	0.7 1.08 %
BEAUTYU21	Sep 2021	95	44,066	-0.09 %	44,105	-0.01 %	44,110	-2.22 %	45,111	0.00 %	45,111	1.54	1.55	-0.01 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	41.75	1.75	4.38
JMT	45.75	1.50	3.39
BGRIM	46.25	1.50	3.35
S	2.14	0.06	2.88
BANPU	11.00	0.30	2.80
INTUCH	85.50	2.25	2.70
PLANB	6.20	0.15	2.48
DELTA	584.00	14.00	2.46
SCGP	70.00	1.50	2.19
ADVANC	188.00	4.00	2.17

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	7.70	-0.25	-3.14
BBL	114.00	-3.50	-2.98
CENTEL	33.25	-1.00	-2.92
HANA	70.50	-2.00	-2.76
KCE	76.50	-1.75	-2.24
TTB	1.07	-0.02	-1.83
PTTEP	111.50	-2.00	-1.76
SPRC	8.80	-0.15	-1.68
TPIPL	1.80	-0.03	-1.64
TVO	32.50	-0.50	-1.52

## 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
31/08/2021	97,914	92,775	5,139	32,119	35,375	-3,256	97,854	99,737	-1,883	227,887	419,127

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2021	11,110	12,187	-1,077	3,848	4,323	-475	12,671	11,119	1,552	27,629	38,735

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2021	0	0	0	6,987	5,864	1,123	13,066	14,189	-1,123	20,053	118,158