

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jul-21	23-Jul-21	Change	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21
S50N21	Jul 2021	917.00	923.20	-6.2 -0.67 %	186	-7.46 %	201	-2.90 %	207	-4.17 %	216	-6.09 %	230
S50Q21	Aug 2021	913.20	920.00	-6.8 -0.74 %	174	12.99 %	154	2.67 %	150	2.04 %	147	-4.55 %	154
S50U21	Sep 2021	911.00	917.50	-6.5 -0.71 %	327,064	0.73 %	324,681	-4.58 %	340,268	-1.39 %	345,075	-0.51 %	346,854
S50Z21	Dec 2021	910.20	916.60	-6.4 -0.7 %	36,264	2.85 %	35,258	0.16 %	35,202	-2.72 %	36,187	0.60 %	35,971
S50H22	Mar 2022	907.60	914.00	-6.4 -0.7 %	7,465	2.46 %	7,286	-0.37 %	7,313	0.65 %	7,266	-0.15 %	7,277
S50M22	Jun 2022	904.10	910.40	-6.3 -0.69 %	2,600	12.55 %	2,310	17.80 %	1,961	-3.87 %	2,040	2.82 %	1,984

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jul-21	23-Jul-21	Change	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21
GUNKULU21	Sep 2021	19,238	4.82	4.85	-0.03 -0.62 %	142,993	0.11 %	142,834	0.00 %	142,828	3.70 %	137,732	-1.75 %	140,184
TTBZ21	Dec 2021	5,003	1.00	0.99	0.01 1.01 %	64,112	-7.23 %	69,110	0.00 %	69,109	5.34 %	65,608	0.00 %	65,607
SIRIU21	Sep 2021	4,966	1.20	1.16	0.04 3.45 %	160,044	-1.14 %	161,890	0.05 %	161,812	14.09 %	141,825	-1.24 %	143,610
JASU21	Sep 2021	4,275	2.94	2.93	0.01 0.34 %	50,567	-2.17 %	51,688	-7.96 %	56,158	12.51 %	49,914	5.49 %	47,315
VNGU21	Sep 2021	3,549	8.37	7.72	0.65 8.42 %	4,909	104.12 %	2,405	-0.04 %	2,406	0.08 %	2,404	-0.04 %	2,405
EAU21	Sep 2021	3,271	60.39	58.50	1.89 3.23 %	3,830	7.04 %	3,578	0.28 %	3,568	3.12 %	3,460	-0.12 %	3,464
APU21X	Sep 2021	2,802	8.09	8.24	-0.15 -1.82 %	14,975	23.02 %	12,173	-3.93 %	12,671	-3.79 %	13,170	-10.20 %	14,666
SPALIZ21	Dec 2021	2,682	20.63	21.28	-0.65 -3.05 %	100	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	300
TTAU21	Sep 2021	2,628	14.92	14.98	-0.06 -0.40 %	12,708	0.22 %	12,680	-2.27 %	12,975	6.68 %	12,163	0.33 %	12,123
BECU21	Sep 2021	2,553	13.45	13.88	-0.43 -3.10 %	8,761	-5.05 %	9,227	-9.68 %	10,216	10.81 %	9,219	5.64 %	8,727

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	27-Jul-21	23-Jul-21	Change
TTBU21	Sep 2021	1,116	181,580	-0.55 %	182,580	-1.16 %	184,727	0.31 %	184,161	2.14 %	180,308	0.99	1.01	-0.02 -2 %
SIRIU21	Sep 2021	4,966	160,044	-1.14 %	161,890	0.05 %	161,812	14.09 %	141,825	-1.24 %	143,610	1.20	1.16	0.04 3.45 %
GUNKULU21	Sep 2021	19,238	142,993	0.11 %	142,834	0.00 %	142,828	3.70 %	137,732	-1.75 %	140,184	4.82	4.85	-0.03 -0.6 %
BLANDU21	Sep 2021	1,558	127,899	-0.81 %	128,947	0.82 %	127,892	-0.74 %	128,851	-0.28 %	129,219	1.07	1.08	-0.01 -0.9 %
SUPERZ21	Dec 2021	0	83,443	0.00 %	83,443	0.00 %	83,443	1.71 %	82,043	-10.86 %	92,043	0.91	0.94	-0.03 -3.2 %
IRPCU21	Sep 2021	2,066	65,256	-2.94 %	67,234	0.72 %	66,756	0.00 %	66,755	-0.49 %	67,083	3.58	3.59	-0.01 -0.3 %
TTBZ21	Dec 2021	5,003	64,112	-7.23 %	69,110	0.00 %	69,109	5.34 %	65,608	0.00 %	65,607	1.00	0.99	0.01 1.01 %
JASU21	Sep 2021	4,275	50,567	-2.17 %	51,688	-7.96 %	56,158	12.51 %	49,914	5.49 %	47,315	2.94	2.93	0.01 0.34 %
BEAUTYU21	Sep 2021	6	47,015	0.01 %	47,010	-1.04 %	47,504	0.00 %	47,504	0.00 %	47,504	1.56	1.54	0.02 1.3 %
KTCU21	Sep 2021	42	46,447	0.04 %	46,428	0.22 %	46,326	0.00 %	46,324	0.00 %	46,322	63.98	65.43	-1 -2.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	8.35	0.70	9.15
SIRI	1.19	0.04	3.48
BCPG	14.90	0.50	3.47
EA	60.50	2.00	3.42
PSL	21.70	0.70	3.33
KEX	41.75	1.00	2.45
EPG	13.00	0.30	2.36
TOA	36.25	0.75	2.11
BEAUTY	1.54	0.03	1.99
SCGP	64.75	1.00	1.57

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	7.20	-0.55	-7.10
JMT	42.50	-2.00	-4.49
RS	19.40	-0.80	-3.96
PTG	16.10	-0.60	-3.59
IVL	37.50	-1.25	-3.23
MAJOR	19.90	-0.60	-2.93
BEC	13.50	-0.40	-2.88
BLA	25.75	-0.75	-2.83
ITD	2.12	-0.06	-2.75
OSP	36.00	-1.00	-2.70

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
27/07/2021	58,633	65,222	-6,589	29,592	29,730	-138	80,878	74,151	6,727	169,103	373,753

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2021	25,131	29,068	-3,937	6,388	7,379	-991	28,622	23,694	4,928	60,141	45,903

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/07/2021	0	0	0	6,260	1,045	5,215	6,933	12,148	-5,215	13,193	113,851