

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jul-21	27-Jul-21	Change	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21
S50Q21	Aug 2021	915.40	913.20	2.2 0.24 %	174	0.00 %	174	12.99 %	154	2.67 %	150	2.04 %	147
S50U21	Sep 2021	914.90	911.00	3.9 0.43 %	325,694	-0.42 %	327,064	0.73 %	324,681	-4.58 %	340,268	-1.39 %	345,075
S50Z21	Dec 2021	913.80	910.20	3.6 0.4 %	36,064	-0.55 %	36,264	2.85 %	35,258	0.16 %	35,202	-2.72 %	36,187
S50H22	Mar 2022	910.90	907.60	3.3 0.36 %	7,894	5.75 %	7,465	2.46 %	7,286	-0.37 %	7,313	0.65 %	7,266
S50M22	Jun 2022	907.40	904.10	3.3 0.37 %	2,487	-4.35 %	2,600	12.55 %	2,310	17.80 %	1,961	-3.87 %	2,040

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jul-21	27-Jul-21	Change	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21
SIRIU21	Sep 2021	26,273	1.24	1.20	0.04 3.33 %	158,983	-0.66 %	160,044	-1.14 %	161,890	0.05 %	161,812	14.09 %	141,825
GUNKULU21	Sep 2021	15,005	4.79	4.82	-0.03 -0.62 %	137,902	-3.56 %	142,993	0.11 %	142,834	0.00 %	142,828	3.70 %	137,732
CHGU21	Sep 2021	12,293	4.24	4.06	0.18 4.43 %	33,082	0.03 %	33,073	-1.46 %	33,564	-1.02 %	33,910	-12.74 %	38,859
DTACU21	Sep 2021	6,667	34.06	30.90	3.16 10.23 %	2,964	17.62 %	2,520	-10.92 %	2,829	3.47 %	2,734	-8.71 %	2,995
JASU21	Sep 2021	4,982	3.05	2.94	0.11 3.74 %	54,363	7.51 %	50,567	-2.17 %	51,688	-7.96 %	56,158	12.51 %	49,914
TTAU21	Sep 2021	4,684	15.21	14.92	0.29 1.94 %	15,202	19.63 %	12,708	0.22 %	12,680	-2.27 %	12,975	6.68 %	12,163
IRPCU21	Sep 2021	3,542	3.58	3.58	0.00 0.00 %	67,275	3.09 %	65,256	-2.94 %	67,234	0.72 %	66,756	0.00 %	66,755
TRUEU21	Sep 2021	3,106	3.16	3.07	0.09 2.93 %	22,329	3.16 %	21,646	-2.32 %	22,160	0.00 %	22,160	4.57 %	21,192
APU21X	Sep 2021	3,006	7.89	8.09	-0.20 -2.47 %	16,978	13.38 %	14,975	23.02 %	12,173	-3.93 %	12,671	-3.79 %	13,170
WHAU21	Sep 2021	2,632	3.08	3.10	-0.02 -0.65 %	29,954	3.58 %	28,919	-4.93 %	30,418	0.02 %	30,412	-1.55 %	30,892

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			* 29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	29-Jul-21	27-Jul-21	Change
TTBU21	Sep 2021	21	181,600	0.01 %	181,580	-0.55 %	182,580	-1.16 %	184,727	0.31 %	184,161	0.99	0.99	0 0 %
SIRIU21	Sep 2021	26,273	158,983	-0.66 %	160,044	-1.14 %	161,890	0.05 %	161,812	14.09 %	141,825	1.24	1.20	0.04 3.33 %
GUNKULU21	Sep 2021	15,005	137,902	-3.56 %	142,993	0.11 %	142,834	0.00 %	142,828	3.70 %	137,732	4.79	4.82	-0.03 -0.6 %
BLANDU21	Sep 2021	1,038	126,936	-0.75 %	127,899	-0.81 %	128,947	0.82 %	127,892	-0.74 %	128,851	1.07	1.07	0 0 %
SUPERZ21	Dec 2021	0	83,443	0.00 %	83,443	0.00 %	83,443	0.00 %	83,443	1.71 %	82,043	0.92	0.91	0.01 1.1 %
IRPCU21	Sep 2021	3,542	67,275	3.09 %	65,256	-2.94 %	67,234	0.72 %	66,756	0.00 %	66,755	3.58	3.58	0 0 %
TTBZ21	Dec 2021	16	64,126	0.02 %	64,112	-7.23 %	69,110	0.00 %	69,109	5.34 %	65,608	1.01	1.00	0.01 1 %
JASU21	Sep 2021	4,982	54,363	7.51 %	50,567	-2.17 %	51,688	-7.96 %	56,158	12.51 %	49,914	3.05	2.94	0.1 3.74 %
KTCU21	Sep 2021	10	46,442	-0.01 %	46,447	0.04 %	46,428	0.22 %	46,326	0.00 %	46,324	62.96	63.98	-1 -1.6 %
BEAUTYU21	Sep 2021	2,508	44,518	-5.31 %	47,015	0.01 %	47,010	-1.04 %	47,504	0.00 %	47,504	1.54	1.56	-0.02 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	35.75	3.75	11.72
SCGP	68.75	4.00	6.18
PSL	23.00	1.30	5.99
CHG	4.28	0.24	5.94
BJC	35.00	1.25	3.70
TTA	15.30	0.50	3.38
SIRI	1.23	0.04	3.36
TRUE	3.14	0.10	3.29
DELTA	572.00	18.00	3.25
CK	18.10	0.50	2.84

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VNG	7.80	-0.55	-6.59
EPG	12.20	-0.80	-6.15
AEONTS	173.00	-9.50	-5.21
MEGA	39.75	-1.75	-4.22
MTC	60.25	-2.25	-3.60
TOA	35.00	-1.25	-3.45
SAWAD	65.00	-2.25	-3.35
AP	7.80	-0.25	-3.11
PTG	15.60	-0.50	-3.11
HANA	73.50	-2.00	-2.65

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
29/07/2021	71,775	58,049	13,726	26,541	31,959	-5,418	65,531	73,839	-8,308	163,847	372,430

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/07/2021	34,695	25,633	9,062	8,319	5,648	2,671	28,458	40,191	-11,733	71,472	45,559

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/07/2021	0	0	0	3,419	2,096	1,323	7,335	8,658	-1,323	10,754	119,102