

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jul-21	29-Jul-21	Change	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21
S50Q21	Aug 2021	908.40	915.40	-7 -0.76 %	238	36.78 %	174	0.00 %	174	12.99 %	154	2.67 %	150
S50U21	Sep 2021	906.10	914.90	-8.8 -0.96 %	321,634	-1.25 %	325,694	-0.42 %	327,064	0.73 %	324,681	-4.58 %	340,268
S50V21	Oct 2021	905.10	912.90	-7.8 -0.85 %	18	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	905.00	913.80	-8.8 -0.96 %	36,152	0.24 %	36,064	-0.55 %	36,264	2.85 %	35,258	0.16 %	35,202
S50H22	Mar 2022	902.20	910.90	-8.7 -0.96 %	7,742	-1.93 %	7,894	5.75 %	7,465	2.46 %	7,286	-0.37 %	7,313
S50M22	Jun 2022	898.90	907.40	-8.5 -0.94 %	2,717	9.25 %	2,487	-4.35 %	2,600	12.55 %	2,310	17.80 %	1,961

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jul-21	29-Jul-21	Change	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21
SIRIU21	Sep 2021	20,678	1.19	1.24	-0.05 -4.03 %	147,502	-7.22 %	158,983	-0.66 %	160,044	-1.14 %	161,890	0.05 %	161,812
GUNKULU21	Sep 2021	18,173	4.67	4.79	-0.12 -2.51 %	120,962	-12.28 %	137,902	-3.56 %	142,993	0.11 %	142,834	0.00 %	142,828
TTBU21	Sep 2021	16,560	0.96	0.99	-0.03 -3.03 %	174,808	-3.74 %	181,600	0.01 %	181,580	-0.55 %	182,580	-1.16 %	184,727
JASU21	Sep 2021	13,863	2.98	3.05	-0.07 -2.30 %	50,991	-6.20 %	54,363	7.51 %	50,567	-2.17 %	51,688	-7.96 %	56,158
TRUEZ21	Dec 2021	11,081	3.27	3.15	0.12 3.81 %	22,343	0.02 %	22,339	2.27 %	21,844	-0.04 %	21,853	2.35 %	21,352
SUPERU21	Sep 2021	11,035	0.92	0.92	0.00 0.00 %	146,559	-4.56 %	153,559	0.00 %	153,559	0.00 %	153,559	0.00 %	153,562
IRPCU21	Sep 2021	10,232	3.54	3.58	-0.04 -1.12 %	71,756	6.66 %	67,275	3.09 %	65,256	-2.94 %	67,234	0.72 %	66,756
SUPERZ21	Dec 2021	6,000	0.92	0.92	0.00 0.00 %	89,443	7.19 %	83,443	0.00 %	83,443	0.00 %	83,443	0.00 %	83,443
CHGU21	Sep 2021	5,260	4.17	4.24	-0.07 -1.65 %	36,575	10.56 %	33,082	0.03 %	33,073	-1.46 %	33,564	-1.02 %	33,910
TRUEU21	Sep 2021	4,555	3.25	3.16	0.09 2.85 %	20,667	-7.44 %	22,329	3.16 %	21,646	-2.32 %	22,160	0.00 %	22,160

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	(+/-)	22-Jul-21	30-Jul-21	29-Jul-21	Change
TTBU21	Sep 2021	16,560	174,808	-3.74 %	181,600	0.01 %	181,580	-0.55 %	182,580	-1.16 %	184,727	0.96	0.99	-0.03 -3.0 %
SIRIU21	Sep 2021	20,678	147,502	-7.22 %	158,983	-0.66 %	160,044	-1.14 %	161,890	0.05 %	161,812	1.19	1.24	-0.05 -4.0 %
SUPERU21	Sep 2021	11,035	146,559	-4.56 %	153,559	0.00 %	153,559	0.00 %	153,559	0.00 %	153,562	0.92	0.92	0 0 %
BLANDU21	Sep 2021	669	127,394	0.36 %	126,936	-0.75 %	127,899	-0.81 %	128,947	0.82 %	127,892	1.05	1.07	-0.02 -1.9 %
GUNKULU21	Sep 2021	18,173	120,962	-12.28 %	137,902	-3.56 %	142,993	0.11 %	142,834	0.00 %	142,828	4.67	4.79	-0.1 -2.5 %
SUPERZ21	Dec 2021	6,000	89,443	7.19 %	83,443	0.00 %	83,443	0.00 %	83,443	0.00 %	83,443	0.92	0.92	0 0 %
IRPCU21	Sep 2021	10,232	71,756	6.66 %	67,275	3.09 %	65,256	-2.94 %	67,234	0.72 %	66,756	3.54	3.58	-0.04 -1.1 %
TTBZ21	Dec 2021	1,023	63,144	-1.53 %	64,126	0.02 %	64,112	-7.23 %	69,110	0.00 %	69,109	0.97	1.01	-0.04 -4 %
JASU21	Sep 2021	13,863	50,991	-6.20 %	54,363	7.51 %	50,567	-2.17 %	51,688	-7.96 %	56,158	2.98	3.05	-0.07 -2.3 %
KTCU21	Sep 2021	129	46,339	-0.22 %	46,442	-0.01 %	46,447	0.04 %	46,428	0.22 %	46,326	62.77	62.96	-0.2 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	37.75	2.00	5.59
HANA	76.25	2.75	3.74
TOA	36.00	1.00	2.86
TTA	15.70	0.40	2.61
TRUE	3.22	0.08	2.55
GFPT	12.70	0.20	1.60
WHA	3.06	0.04	1.32
PSL	23.30	0.30	1.30
ORI	8.65	0.10	1.17
CK	18.30	0.20	1.10

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	44.00	-3.00	-6.38
SPRC	8.40	-0.50	-5.62
SIRI	1.17	-0.06	-4.88
KTB	10.10	-0.50	-4.72
PTTEP	103.00	-4.50	-4.19
SAMART	6.90	-0.30	-4.17
MAJOR	19.50	-0.80	-3.94
ITD	2.00	-0.08	-3.85
BLAND	1.04	-0.04	-3.70
JMT	40.50	-1.50	-3.57

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
30/07/2021	71,733	80,540	-8,807	41,188	40,351	837	100,730	92,760	7,970	213,651	368,501

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/07/2021	18,532	15,693	2,839	7,680	6,808	872	15,334	19,045	-3,711	41,546	45,228

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/07/2021	0	0	0	1,744	1,478	266	3,854	4,120	-266	5,598	121,096