

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Aug-21	30-Jul-21	Change	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21
S50Q21	Aug 2021	907.30	908.40	-1.1 -0.12 %	258	8.40 %	238	36.78 %	174	0.00 %	174	12.99 %	154
S50U21	Sep 2021	910.00	906.10	3.9 0.43 %	326,892	1.63 %	321,634	-1.25 %	325,694	-0.42 %	327,064	0.73 %	324,681
S50V21	Oct 2021	904.70	905.10	-0.4 -0.04 %	25	38.89 %	18	0.00 %	0	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	908.90	905.00	3.9 0.43 %	36,841	1.91 %	36,152	0.24 %	36,064	-0.55 %	36,264	2.85 %	35,258
S50H22	Mar 2022	905.90	902.20	3.7 0.41 %	8,355	7.92 %	7,742	-1.93 %	7,894	5.75 %	7,465	2.46 %	7,286
S50M22	Jun 2022	902.70	898.90	3.8 0.42 %	2,717	0.00 %	2,717	9.25 %	2,487	-4.35 %	2,600	12.55 %	2,310

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Aug-21	30-Jul-21	Change	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21
TTBZ21	Dec 2021	7,000	0.96	0.97	-0.01 -1.03 %	61,144	-3.17 %	63,144	-1.53 %	64,126	0.02 %	64,112	-7.23 %	69,110
TTBU21	Sep 2021	6,394	0.97	0.96	0.01 1.04 %	173,708	-0.63 %	174,808	-3.74 %	181,600	0.01 %	181,580	-0.55 %	182,580
SIRIU21	Sep 2021	5,138	1.18	1.19	-0.01 -0.84 %	152,592	3.45 %	147,502	-7.22 %	158,983	-0.66 %	160,044	-1.14 %	161,890
SUPERU21	Sep 2021	4,200	0.92	0.92	0.00 0.00 %	145,559	-0.68 %	146,559	-4.56 %	153,559	0.00 %	153,559	0.00 %	153,559
GUNKULU21	Sep 2021	4,190	4.69	4.67	0.02 0.43 %	118,992	-1.63 %	120,962	-12.28 %	137,902	-3.56 %	142,993	0.11 %	142,834
CHGU21	Sep 2021	4,150	4.18	4.17	0.01 0.24 %	33,665	-7.96 %	36,575	10.56 %	33,082	0.03 %	33,073	-1.46 %	33,564
TRUEU21	Sep 2021	3,273	3.23	3.25	-0.02 -0.62 %	21,843	5.69 %	20,667	-7.44 %	22,329	3.16 %	21,646	-2.32 %	22,160
JASU21	Sep 2021	3,231	2.88	2.98	-0.10 -3.36 %	50,039	-1.87 %	50,991	-6.20 %	54,363	7.51 %	50,567	-2.17 %	51,688
BLANDZ21	Dec 2021	2,101	1.02	1.04	-0.02 -1.92 %	125,347	1.62 %	123,348	0.00 %	123,348	0.00 %	123,348	0.00 %	123,347
BEAUTYU21	Sep 2021	2,041	1.42	1.51	-0.09 -5.96 %	43,483	-2.24 %	44,481	-0.08 %	44,518	-5.31 %	47,015	0.01 %	47,010

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	(+/-)	23-Jul-21	02-Aug-21	30-Jul-21	Change
TTBU21	Sep 2021	6,394	173,708	-0.63 %	174,808	-3.74 %	181,600	0.01 %	181,580	-0.55 %	182,580	0.97	0.96	0.01 1.04 %
SIRIU21	Sep 2021	5,138	152,592	3.45 %	147,502	-7.22 %	158,983	-0.66 %	160,044	-1.14 %	161,890	1.18	1.19	-0.01 -0.8 %
SUPERU21	Sep 2021	4,200	145,559	-0.68 %	146,559	-4.56 %	153,559	0.00 %	153,559	0.00 %	153,559	0.92	0.92	0 0 %
BLANDU21	Sep 2021	1,162	127,365	-0.02 %	127,394	0.36 %	126,936	-0.75 %	127,899	-0.81 %	128,947	1.03	1.05	-0.02 -1.9 %
BLANDZ21	Dec 2021	2,101	125,347	1.62 %	123,348	0.00 %	123,348	0.00 %	123,348	0.00 %	123,347	1.02	1.04	-0.02 -1.9 %
GUNKULU21	Sep 2021	4,190	118,992	-1.63 %	120,962	-12.28 %	137,902	-3.56 %	142,993	0.11 %	142,834	4.69	4.67	0.02 0.43 %
SUPERZ21	Dec 2021	0	89,443	0.00 %	89,443	7.19 %	83,443	0.00 %	83,443	0.00 %	83,443	0.92	0.92	0 0 %
IRPCU21	Sep 2021	1,061	71,773	0.02 %	71,756	6.66 %	67,275	3.09 %	65,256	-2.94 %	67,234	3.57	3.54	0.03 0.85 %
TTBZ21	Dec 2021	7,000	61,144	-3.17 %	63,144	-1.53 %	64,126	0.02 %	64,112	-7.23 %	69,110	0.96	0.97	-0.01 -1.0 %
JASU21	Sep 2021	3,231	50,039	-1.87 %	50,991	-6.20 %	54,363	7.51 %	50,567	-2.17 %	51,688	2.88	2.98	-0.1 -3.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	16.90	1.20	7.64
ITD	2.14	0.14	7.00
UNIQ	6.50	0.40	6.56
ESSO	7.75	0.45	6.16
PLANB	5.55	0.30	5.71
CKP	6.15	0.25	4.24
IVL	37.75	1.50	4.14
KTB	10.50	0.40	3.96
BCPG	15.10	0.50	3.42
PSL	24.00	0.70	3.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.20	-0.18	-7.56
JAS	2.80	-0.16	-5.41
MAJOR	18.60	-0.90	-4.62
BEAUTY	1.43	-0.06	-4.03
THANI	4.46	-0.18	-3.88
COM7	62.25	-2.50	-3.86
THCOM	10.20	-0.40	-3.77
BAM	16.00	-0.50	-3.03
BCH	25.50	-0.75	-2.86
OSP	34.25	-1.00	-2.84

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
02/08/2021	57,845	58,048	-203	27,368	32,383	-5,015	76,313	71,095	5,218	161,526	375,088

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2021	21,627	38,672	-17,045	3,212	8,761	-5,549	43,336	20,742	22,594	68,175	52,133

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2021	0	0	0	4,125	407	3,718	1,934	5,652	-3,718	6,059	123,772