

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Aug-21	02-Aug-21	Change	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21
S50Q21	Aug 2021	915.50	907.30	8.2 0.9 %	262	1.55 %	258	8.40 %	238	36.78 %	174	0.00 %	174
S50U21	Sep 2021	914.60	910.00	4.6 0.51 %	330,113	0.99 %	326,892	1.63 %	321,634	-1.25 %	325,694	-0.42 %	327,064
S50V21	Oct 2021	914.50	904.70	9.8 1.08 %	27	8.00 %	25	38.89 %	18	0.00 %	0	0.00 %	0
S50Z21	Dec 2021	913.60	908.90	4.7 0.52 %	36,707	-0.36 %	36,841	1.91 %	36,152	0.24 %	36,064	-0.55 %	36,264
S50H22	Mar 2022	910.20	905.90	4.3 0.47 %	8,506	1.81 %	8,355	7.92 %	7,742	-1.93 %	7,894	5.75 %	7,465
S50M22	Jun 2022	906.80	902.70	4.1 0.45 %	2,637	-2.94 %	2,717	0.00 %	2,717	9.25 %	2,487	-4.35 %	2,600

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Aug-21	02-Aug-21	Change	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21
TTBU21	Sep 2021	28,427	0.99	0.97	0.02 2.06 %	183,570	5.68 %	173,708	-0.63 %	174,808	-3.74 %	181,600	0.01 %	181,580
BECM22	Jun 2022	9,000	13.44	13.35	0.09 0.67 %	26,000	52.94 %	17,000	0.00 %	17,000	0.00 %	17,000	0.00 %	17,000
SUPERZ21	Dec 2021	8,600	0.93	0.92	0.01 1.09 %	98,043	9.62 %	89,443	0.00 %	89,443	7.19 %	83,443	0.00 %	83,443
BCHU21	Sep 2021	6,428	23.90	25.20	-1.30 -5.16 %	10,120	89.23 %	5,348	6.43 %	5,025	2.40 %	4,907	6.98 %	4,587
SIRIU21	Sep 2021	5,199	1.19	1.18	0.01 0.85 %	157,599	3.28 %	152,592	3.45 %	147,502	-7.22 %	158,983	-0.66 %	160,044
IRPCU21	Sep 2021	4,713	3.63	3.57	0.06 1.68 %	68,235	-4.93 %	71,773	0.02 %	71,756	6.66 %	67,275	3.09 %	65,256
BAM22	Jun 2022	4,402	9.81	9.54	0.27 2.83 %	14	-99.37 %	2,212	0.09 %	2,210	0.18 %	2,206	0.00 %	2,206
GUNKULU21	Sep 2021	4,024	4.84	4.69	0.15 3.20 %	121,797	2.36 %	118,992	-1.63 %	120,962	-12.28 %	137,902	-3.56 %	142,993
CHGU21	Sep 2021	3,778	4.13	4.18	-0.05 -1.20 %	34,658	2.95 %	33,665	-7.96 %	36,575	10.56 %	33,082	0.03 %	33,073
BANPUU21	Sep 2021	2,979	11.25	11.00	0.25 2.27 %	13,229	5.01 %	12,598	-0.02 %	12,601	-6.90 %	13,535	-15.65 %	16,047

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	(+/-)	27-Jul-21	03-Aug-21	02-Aug-21	Change
TTBU21	Sep 2021	28,427	183,570	5.68 %	173,708	-0.63 %	174,808	-3.74 %	181,600	0.01 %	181,580	0.99	0.97	0.02 2.06 %
SIRIU21	Sep 2021	5,199	157,599	3.28 %	152,592	3.45 %	147,502	-7.22 %	158,983	-0.66 %	160,044	1.19	1.18	0.01 0.85 %
SUPERU21	Sep 2021	1,001	144,559	-0.69 %	145,559	-0.68 %	146,559	-4.56 %	153,559	0.00 %	153,559	0.93	0.92	0.01 1.09 %
BLANDU21	Sep 2021	1,047	127,340	-0.02 %	127,365	-0.02 %	127,394	0.36 %	126,936	-0.75 %	127,899	1.04	1.03	0.01 0.97 %
BLANDZ21	Dec 2021	0	125,347	0.00 %	125,347	1.62 %	123,348	0.00 %	123,348	0.00 %	123,348	1.03	1.02	0.01 0.98 %
GUNKULU21	Sep 2021	4,024	121,797	2.36 %	118,992	-1.63 %	120,962	-12.28 %	137,902	-3.56 %	142,993	4.84	4.69	0.2 3.2 %
SUPERZ21	Dec 2021	8,600	98,043	9.62 %	89,443	0.00 %	89,443	7.19 %	83,443	0.00 %	83,443	0.93	0.92	0.01 1.09 %
IRPCU21	Sep 2021	4,713	68,235	-4.93 %	71,773	0.02 %	71,756	6.66 %	67,275	3.09 %	65,256	3.63	3.57	0.06 1.68 %
TTBZ21	Dec 2021	48	61,167	0.04 %	61,144	-3.17 %	63,144	-1.53 %	64,126	0.02 %	64,112	0.98	0.96	0.02 2.08 %
JASU21	Sep 2021	1,074	50,055	0.03 %	50,039	-1.87 %	50,991	-6.20 %	54,363	7.51 %	50,567	2.89	2.88	0.01 0.35 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAM	17.10	1.10	6.88
TKN	7.05	0.45	6.82
MEGA	42.00	2.50	6.33
JMT	43.50	2.25	5.45
TQM	118.00	4.50	3.96
TOP	46.50	1.75	3.91
PTG	16.00	0.60	3.90
AAV	2.28	0.08	3.64
THANI	4.62	0.16	3.59
AEONTS	175.00	6.00	3.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	24.10	-1.40	-5.49
DTAC	36.25	-1.25	-3.33
THCOM	9.90	-0.30	-2.94
ADVANC	177.00	-3.50	-1.94
CHG	4.14	-0.08	-1.90
TTA	16.60	-0.30	-1.78
INTUCH	63.50	-1.00	-1.55
SCGP	68.00	-1.00	-1.45
GLOBAL	22.90	-0.30	-1.29
TRUE	3.18	-0.04	-1.24

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
03/08/2021	63,785	53,219	10,566	30,625	31,990	-1,365	66,201	75,402	-9,201	160,611	378,252

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2021	17,659	15,957	1,702	4,429	3,637	792	15,780	18,274	-2,494	37,868	50,123

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2021	0	0	0	1,728	148	1,580	4,623	6,203	-1,580	6,351	127,059