

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Aug-21	03-Aug-21	Change	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21
S50Q21	Aug 2021	920.90	915.50	5.4 0.59 %	272	3.82 %	262	1.55 %	258	8.40 %	238	36.78 %	174
S50U21	Sep 2021	918.90	914.60	4.3 0.47 %	327,159	-0.89 %	330,113	0.99 %	326,892	1.63 %	321,634	-1.25 %	325,694
S50V21	Oct 2021	918.30	914.50	3.8 0.42 %	33	22.22 %	27	8.00 %	25	38.89 %	18	0.00 %	0
S50Z21	Dec 2021	917.80	913.60	4.2 0.46 %	36,438	-0.73 %	36,707	-0.36 %	36,841	1.91 %	36,152	0.24 %	36,064
S50H22	Mar 2022	914.50	910.20	4.3 0.47 %	8,515	0.11 %	8,506	1.81 %	8,355	7.92 %	7,742	-1.93 %	7,894
S50M22	Jun 2022	911.00	906.80	4.2 0.46 %	2,783	5.54 %	2,637	-2.94 %	2,717	0.00 %	2,717	9.25 %	2,487

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Aug-21	03-Aug-21	Change	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21
SIRIU21	Sep 2021	36,202	1.19	1.19	0.00 0.00 %	169,626	7.63 %	157,599	3.28 %	152,592	3.45 %	147,502	-7.22 %	158,983
GUNKULU21	Sep 2021	10,848	4.82	4.84	-0.02 -0.41 %	124,367	2.11 %	121,797	2.36 %	118,992	-1.63 %	120,962	-12.28 %	137,902
SUPERZ21	Dec 2021	5,000	0.93	0.93	0.00 0.00 %	103,043	5.10 %	98,043	9.62 %	89,443	0.00 %	89,443	7.19 %	83,443
GULFU21	Sep 2021	2,774	35.96	33.72	2.24 6.64 %	5,264	18.77 %	4,432	0.00 %	4,432	9.08 %	4,063	2.68 %	3,957
SCGPH22	Mar 2022	2,100	67.64	67.48	0.16 0.24 %	1,700	183.33 %	600	100.00 %	300	50.00 %	200	0.00 %	200
AAVU21	Sep 2021	2,057	2.25	2.30	-0.05 -2.17 %	6,648	-13.03 %	7,644	6.64 %	7,168	0.04 %	7,165	7.89 %	6,641
BCHU21	Sep 2021	1,984	24.50	23.90	0.60 2.51 %	9,544	-5.69 %	10,120	89.23 %	5,348	6.43 %	5,025	2.40 %	4,907
QHZ21	Dec 2021	1,900	2.16	2.16	0.00 0.00 %	19,667	0.00 %	19,667	-2.48 %	20,167	-4.72 %	21,167	-0.04 %	21,176
GFPTU21	Sep 2021	1,705	13.00	13.02	-0.02 -0.15 %	5,462	-11.40 %	6,165	-4.63 %	6,464	3.21 %	6,263	-11.26 %	7,058
CHGU21	Sep 2021	1,649	4.16	4.13	0.03 0.73 %	35,680	2.95 %	34,658	2.95 %	33,665	-7.96 %	36,575	10.56 %	33,082

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	(+/-)	29-Jul-21	04-Aug-21	03-Aug-21	Change
TTBU21	Sep 2021	539	183,100	-0.26 %	183,570	5.68 %	173,708	-0.63 %	174,808	-3.74 %	181,600	0.99	0.99	0 0 %
SIRIU21	Sep 2021	36,202	169,626	7.63 %	157,599	3.28 %	152,592	3.45 %	147,502	-7.22 %	158,983	1.19	1.19	0 0 %
SUPERU21	Sep 2021	1,016	145,559	0.69 %	144,559	-0.69 %	145,559	-0.68 %	146,559	-4.56 %	153,559	0.93	0.93	0 0 %
BLANDU21	Sep 2021	7	127,347	0.01 %	127,340	-0.02 %	127,365	-0.02 %	127,394	0.36 %	126,936	1.04	1.04	0 0 %
BLANDZ21	Dec 2021	2	125,348	0.00 %	125,347	0.00 %	125,347	1.62 %	123,348	0.00 %	123,348	1.03	1.03	0 0 %
GUNKULU21	Sep 2021	10,848	124,367	2.11 %	121,797	2.36 %	118,992	-1.63 %	120,962	-12.28 %	137,902	4.82	4.84	-0.02 -0.4 %
SUPERZ21	Dec 2021	5,000	103,043	5.10 %	98,043	9.62 %	89,443	0.00 %	89,443	7.19 %	83,443	0.93	0.93	0 0 %
IRPCU21	Sep 2021	85	68,264	0.04 %	68,235	-4.93 %	71,773	0.02 %	71,756	6.66 %	67,275	3.63	3.63	0 0 %
TTBZ21	Dec 2021	1,010	61,673	0.83 %	61,167	0.04 %	61,144	-3.17 %	63,144	-1.53 %	64,126	0.98	0.98	0 0 %
JASU21	Sep 2021	525	50,556	1.00 %	50,055	0.03 %	50,039	-1.87 %	50,991	-6.20 %	54,363	2.88	2.89	-0.01 -0.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	36.00	2.25	6.67
BLA	26.50	1.50	6.00
GPSC	81.50	3.50	4.49
JMT	45.25	1.75	4.02
BAM	17.70	0.60	3.51
EGCO	178.50	5.50	3.18
PTG	16.50	0.50	3.13
AWC	3.86	0.10	2.66
BGRIM	41.25	1.00	2.48
CRC	31.50	0.75	2.44

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	28.25	-2.50	-8.13
EPG	11.90	-0.50	-4.03
CBG	143.00	-5.00	-3.38
GLOBAL	22.20	-0.70	-3.06
ERW	2.64	-0.08	-2.94
BCP	24.00	-0.70	-2.83
AAV	2.22	-0.06	-2.63
TKN	6.90	-0.15	-2.13
STGT	37.25	-0.75	-1.97
OR	28.00	-0.50	-1.75

## 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
04/08/2021	64,081	57,717	6,364	34,562	31,836	2,726	84,621	93,711	-9,090	183,264	375,200

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2021	14,445	13,709	736	3,737	2,651	1,086	13,218	15,040	-1,822	31,400	49,562

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2021	0	0	0	46	5,880	-5,834	10,886	5,052	5,834	10,932	124,217