

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Aug-21	04-Aug-21	Change	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21
S50Q21	Aug 2021	909.40	920.90	-11.5 -1.25 %	271	-0.37 %	272	3.82 %	262	1.55 %	258	8.40 %	238
S50U21	Sep 2021	907.20	918.90	-11.7 -1.27 %	327,475	0.10 %	327,159	-0.89 %	330,113	0.99 %	326,892	1.63 %	321,634
S50V21	Oct 2021	906.90	918.30	-11.4 -1.24 %	41	24.24 %	33	22.22 %	27	8.00 %	25	38.89 %	18
S50Z21	Dec 2021	906.30	917.80	-11.5 -1.25 %	38,406	5.40 %	36,438	-0.73 %	36,707	-0.36 %	36,841	1.91 %	36,152
S50H22	Mar 2022	903.30	914.50	-11.2 -1.22 %	8,386	-1.51 %	8,515	0.11 %	8,506	1.81 %	8,355	7.92 %	7,742
S50M22	Jun 2022	899.90	911.00	-11.1 -1.22 %	2,819	1.29 %	2,783	5.54 %	2,637	-2.94 %	2,717	0.00 %	2,717

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Aug-21	04-Aug-21	Change	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21
SIRIU21	Sep 2021	37,037	1.19	1.19	0.00 0.00 %	136,646	-19.44 %	169,626	7.63 %	157,599	3.28 %	152,592	3.45 %	147,502
TTBU21	Sep 2021	23,490	0.98	0.99	-0.01 -1.01 %	162,433	-11.29 %	183,100	-0.26 %	183,570	5.68 %	173,708	-0.63 %	174,808
GUNKULU21	Sep 2021	11,246	4.82	4.82	0.00 0.00 %	125,788	1.14 %	124,367	2.11 %	121,797	2.36 %	118,992	-1.63 %	120,962
CHGU21	Sep 2021	3,821	4.06	4.16	-0.10 -2.40 %	37,291	4.52 %	35,680	2.95 %	34,658	2.95 %	33,665	-7.96 %	36,575
IVLU21	Sep 2021	3,068	40.27	39.48	0.79 2.00 %	5,630	28.86 %	4,369	-2.50 %	4,481	2.14 %	4,387	0.25 %	4,376
BCHU21	Sep 2021	2,280	24.35	24.50	-0.15 -0.61 %	9,996	4.74 %	9,544	-5.69 %	10,120	89.23 %	5,348	6.43 %	5,025
PSLU21	Sep 2021	2,152	24.26	23.37	0.89 3.81 %	4,421	45.76 %	3,033	1.57 %	2,986	0.20 %	2,980	-32.59 %	4,421
SIRIZ21	Dec 2021	2,000	1.18	1.20	-0.02 -1.67 %	13,706	7.87 %	12,706	0.02 %	12,704	8.55 %	11,703	0.00 %	11,703
RSM22	Jun 2022	2,000	18.60	19.26	-0.66 -3.43 %	31,910	-5.90 %	33,910	0.00 %	33,910	0.00 %	33,910	0.00 %	33,910
BCPGU21X	Sep 2021	1,793	15.16	14.75	0.41 2.78 %	4,701	-4.51 %	4,923	9.08 %	4,513	-11.14 %	5,079	-5.21 %	5,358

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	(+/-)	30-Jul-21	05-Aug-21	04-Aug-21	Change
TTBU21	Sep 2021	23,490	162,433	-11.29 %	183,100	-0.26 %	183,570	5.68 %	173,708	-0.63 %	174,808	0.98	0.99	-0.01 -1.0 %
SUPERU21	Sep 2021	110	145,498	-0.04 %	145,559	0.69 %	144,559	-0.69 %	145,559	-0.68 %	146,559	0.93	0.93	0 0 %
SIRIU21	Sep 2021	37,037	136,646	-19.44 %	169,626	7.63 %	157,599	3.28 %	152,592	3.45 %	147,502	1.19	1.19	0 0 %
BLANDU21	Sep 2021	17	127,362	0.01 %	127,347	0.01 %	127,340	-0.02 %	127,365	-0.02 %	127,394	1.04	1.04	0 0 %
GUNKULU21	Sep 2021	11,246	125,788	1.14 %	124,367	2.11 %	121,797	2.36 %	118,992	-1.63 %	120,962	4.82	4.82	0 0 %
BLANDZ21	Dec 2021	1	125,349	0.00 %	125,348	0.00 %	125,347	0.00 %	125,347	1.62 %	123,348	1.03	1.03	0 0 %
SUPERZ21	Dec 2021	1	103,043	0.00 %	103,043	5.10 %	98,043	9.62 %	89,443	0.00 %	89,443	0.93	0.93	0 0 %
IRPCU21	Sep 2021	1,712	69,856	2.33 %	68,264	0.04 %	68,235	-4.93 %	71,773	0.02 %	71,756	3.60	3.63	-0.03 -0.8 %
TTBZ21	Dec 2021	2	61,675	0.00 %	61,673	0.83 %	61,167	0.04 %	61,144	-3.17 %	63,144	0.99	0.98	0.01 1.02 %
JASU21	Sep 2021	617	51,031	0.94 %	50,556	1.00 %	50,055	0.03 %	50,039	-1.87 %	50,991	2.82	2.88	-0.06 -2.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	12.50	0.60	5.04
PSL	24.20	0.80	3.42
IVL	40.25	1.00	2.55
KCE	79.25	1.25	1.60
GFPT	13.00	0.20	1.56
ERW	2.68	0.04	1.52
PRM	6.80	0.10	1.49
BEAUTY	1.48	0.02	1.37
TTA	16.60	0.20	1.22
SPCG	18.70	0.20	1.08

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	576.00	-26.00	-4.32
AWC	3.72	-0.14	-3.63
GLOBAL	21.40	-0.80	-3.60
BAM	17.10	-0.60	-3.39
MINT	29.25	-1.00	-3.31
TOP	44.75	-1.50	-3.24
BEC	13.00	-0.40	-2.99
HMPRO	13.00	-0.40	-2.99
SAMART	6.95	-0.20	-2.80
AMATA	17.50	-0.50	-2.78

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
05/08/2021	73,053	101,317	-28,264	55,768	47,583	8,185	118,439	98,360	20,079	247,260	377,398

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2021	45,539	49,047	-3,508	10,703	11,586	-883	44,611	40,220	4,391	100,853	54,534

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2021	0	0	0	1,249	3,939	-2,690	9,322	6,632	2,690	10,571	122,813