

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Aug-21	05-Aug-21	Change	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21
S50Q21	Aug 2021	904.10	909.40	-5.3 -0.58 %	147	-45.76 %	271	-0.37 %	272	3.82 %	262	1.55 %	258
S50U21	Sep 2021	900.40	907.20	-6.8 -0.75 %	328,525	0.32 %	327,475	0.10 %	327,159	-0.89 %	330,113	0.99 %	326,892
S50V21	Oct 2021	901.50	906.90	-5.4 -0.6 %	44	7.32 %	41	24.24 %	33	22.22 %	27	8.00 %	25
S50Z21	Dec 2021	899.60	906.30	-6.7 -0.74 %	40,214	4.71 %	38,406	5.40 %	36,438	-0.73 %	36,707	-0.36 %	36,841
S50H22	Mar 2022	896.40	903.30	-6.9 -0.76 %	8,605	2.61 %	8,386	-1.51 %	8,515	0.11 %	8,506	1.81 %	8,355
S50M22	Jun 2022	893.10	899.90	-6.8 -0.76 %	3,051	8.23 %	2,819	1.29 %	2,783	5.54 %	2,637	-2.94 %	2,717

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Aug-21	05-Aug-21	Change	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21
SIRIU21	Sep 2021	23,256	1.17	1.19	-0.02 -1.68 %	139,587	2.15 %	136,646	-19.44 %	169,626	7.63 %	157,599	3.28 %	152,592
GUNKULU21	Sep 2021	8,586	4.75	4.82	-0.07 -1.45 %	118,106	-6.11 %	125,788	1.14 %	124,367	2.11 %	121,797	2.36 %	118,992
TTAU21	Sep 2021	5,706	16.17	16.59	-0.42 -2.53 %	13,152	-3.70 %	13,657	-6.90 %	14,669	-3.28 %	15,166	7.38 %	14,124
BECM22	Jun 2022	5,000	12.61	13.40	-0.79 -5.90 %	31,000	19.23 %	26,000	0.00 %	26,000	0.00 %	26,000	52.94 %	17,000
TUU21	Sep 2021	4,324	22.35	22.25	0.10 0.45 %	8,639	57.42 %	5,488	2.08 %	5,376	-5.17 %	5,669	0.23 %	5,656
BEMU21	Sep 2021	4,256	7.70	7.73	-0.03 -0.39 %	21,521	22.75 %	17,533	0.01 %	17,532	0.00 %	17,532	0.00 %	17,532
TRUEZ21	Dec 2021	4,035	3.07	3.11	-0.04 -1.29 %	20,881	-8.72 %	22,875	-2.40 %	23,438	0.00 %	23,437	4.91 %	22,341
BECZ21	Dec 2021	4,005	12.58	13.37	-0.79 -5.91 %	23	-98.86 %	2,022	0.00 %	2,022	0.05 %	2,021	-0.05 %	2,022
BCHU21	Sep 2021	3,336	24.40	24.35	0.05 0.21 %	7,787	-22.10 %	9,996	4.74 %	9,544	-5.69 %	10,120	89.23 %	5,348
SIRIH22	Mar 2022	3,000	1.15	1.17	-0.02 -1.71 %	3,654	37.68 %	2,654	60.46 %	1,654	0.00 %	1,654	0.00 %	1,654

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	(+/-)	02-Aug-21	06-Aug-21	05-Aug-21	Change
TTBU21	Sep 2021	591	161,912	-0.32 %	162,433	-11.29 %	183,100	-0.26 %	183,570	5.68 %	173,708	0.98	0.98	0 0 %
SUPERU21	Sep 2021	0	145,498	0.00 %	145,498	-0.04 %	145,559	0.69 %	144,559	-0.69 %	145,559	0.91	0.93	-0.02 -2.2 %
SIRIU21	Sep 2021	23,256	139,587	2.15 %	136,646	-19.44 %	169,626	7.63 %	157,599	3.28 %	152,592	1.17	1.19	-0.02 -1.7 %
BLANDU21	Sep 2021	120	127,362	0.00 %	127,362	0.01 %	127,347	0.01 %	127,340	-0.02 %	127,365	1.03	1.04	-0.01 -1 %
BLANDZ21	Dec 2021	14	125,363	0.01 %	125,349	0.00 %	125,348	0.00 %	125,347	0.00 %	125,347	1.02	1.03	-0.01 -1 %
GUNKULU21	Sep 2021	8,586	118,106	-6.11 %	125,788	1.14 %	124,367	2.11 %	121,797	2.36 %	118,992	4.75	4.82	-0.07 -1.5 %
SUPERZ21	Dec 2021	1,000	104,043	0.97 %	103,043	0.00 %	103,043	5.10 %	98,043	9.62 %	89,443	0.91	0.93	-0.02 -2.2 %
IRPCU21	Sep 2021	2,699	71,429	2.25 %	69,856	2.33 %	68,264	0.04 %	68,235	-4.93 %	71,773	3.53	3.60	-0.07 -1.9 %
TTBZ21	Dec 2021	500	61,175	-0.81 %	61,675	0.00 %	61,673	0.83 %	61,167	0.04 %	61,144	0.97	0.99	-0.02 -2.0 %
JASU21	Sep 2021	1,910	52,196	2.28 %	51,031	0.94 %	50,556	1.00 %	50,055	0.03 %	50,039	2.82	2.82	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.10	0.60	5.71
GULF	37.25	2.00	5.67
VNG	8.05	0.35	4.55
BLA	27.50	1.00	3.77
CPF	27.00	0.75	2.86
BANPU	13.90	0.30	2.21
GFPT	13.20	0.20	1.54
RATCH	44.25	0.50	1.14
CBG	141.00	1.50	1.08
KKP	52.00	0.50	0.97

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	60.75	-2.75	-4.33
BEC	12.50	-0.50	-3.85
PSL	23.30	-0.90	-3.72
KEX	39.75	-1.50	-3.64
TTA	16.00	-0.60	-3.61
IVL	39.00	-1.25	-3.11
DTAC	34.50	-1.00	-2.82
SCGP	65.75	-1.75	-2.59
STA	37.75	-1.00	-2.58
PTG	15.70	-0.40	-2.48

## 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
06/08/2021	75,252	86,212	-10,960	42,187	41,066	1,121	112,596	102,757	9,839	230,035	380,586

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2021	19,923	24,023	-4,100	4,766	5,707	-941	23,225	18,184	5,041	47,914	58,048

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2021	0	0	0	413	13,244	-12,831	18,379	5,548	12,831	18,792	118,630