

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Aug-21	06-Aug-21	Change	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21
S50Q21	Aug 2021	918.30	904.10	14.2 1.57 %	146	-0.68 %	147	-45.76 %	271	-0.37 %	272	3.82 %	262
S50U21	Sep 2021	914.70	900.40	14.3 1.59 %	339,980	3.49 %	328,525	0.32 %	327,475	0.10 %	327,159	-0.89 %	330,113
S50V21	Oct 2021	914.50	901.50	13 1.44 %	46	4.55 %	44	7.32 %	41	24.24 %	33	22.22 %	27
S50Z21	Dec 2021	913.90	899.60	14.3 1.59 %	38,044	-5.40 %	40,214	4.71 %	38,406	5.40 %	36,438	-0.73 %	36,707
S50H22	Mar 2022	910.40	896.40	14 1.56 %	8,734	1.50 %	8,605	2.61 %	8,386	-1.51 %	8,515	0.11 %	8,506
S50M22	Jun 2022	907.10	893.10	14 1.57 %	2,919	-4.33 %	3,051	8.23 %	2,819	1.29 %	2,783	5.54 %	2,637

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Aug-21	06-Aug-21	Change	09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21
BECM22	Jun 2022	6,000	12.42	12.61	-0.19 -1.51 %	37,000	19.35 %	31,000	19.23 %	26,000	0.00 %	26,000	0.00 %	26,000
BANPUU21	Sep 2021	4,682	11.25	11.33	-0.08 -0.71 %	16,870	35.62 %	12,439	-7.50 %	13,448	8.10 %	12,440	-5.96 %	13,229
GULFU21	Sep 2021	2,979	38.39	37.21	1.18 3.17 %	4,375	-7.43 %	4,726	-0.02 %	4,727	-10.20 %	5,264	18.77 %	4,432
TUU21	Sep 2021	2,862	22.14	22.35	-0.21 -0.94 %	9,784	13.25 %	8,639	57.42 %	5,488	2.08 %	5,376	-5.17 %	5,669
PSLU21	Sep 2021	2,403	22.12	23.25	-1.13 -4.86 %	5,938	20.96 %	4,909	11.04 %	4,421	45.76 %	3,033	1.57 %	2,986
THCOMU21	Sep 2021	2,269	11.75	11.07	0.68 6.14 %	8,690	16.13 %	7,483	6.96 %	6,996	0.11 %	6,988	0.22 %	6,973
SCGPZ21	Dec 2021	2,200	66.96	65.10	1.86 2.86 %	3,914	-35.98 %	6,114	-0.10 %	6,120	-0.02 %	6,121	-12.82 %	7,021
GPSCU21	Sep 2021	2,089	80.75	78.53	2.22 2.83 %	4,127	27.65 %	3,233	20.28 %	2,688	1.74 %	2,642	-6.41 %	2,823
SIRIU21	Sep 2021	2,043	1.17	1.17	0.00 0.00 %	141,580	1.43 %	139,587	2.15 %	136,646	-19.44 %	169,626	7.63 %	157,599
AAVH22	Mar 2022	2,000	2.28	2.17	0.11 5.07 %	4	-99.80 %	2,004	0.00 %	2,004	0.00 %	2,004	0.00 %	2,004

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			09-Aug-21	(+/-)	06-Aug-21	(+/-)	05-Aug-21	(+/-)	04-Aug-21	(+/-)	03-Aug-21	09-Aug-21	06-Aug-21	Change
TTBU21	Sep 2021	490	161,806	-0.07 %	161,912	-0.32 %	162,433	-11.29 %	183,100	-0.26 %	183,570	1.02	0.98	0.04 4.08 %
SUPERU21	Sep 2021	2	145,498	0.00 %	145,498	0.00 %	145,498	-0.04 %	145,559	0.69 %	144,559	0.94	0.91	0.03 3.3 %
SIRIU21	Sep 2021	2,043	141,580	1.43 %	139,587	2.15 %	136,646	-19.44 %	169,626	7.63 %	157,599	1.17	1.17	0 0 %
BLANDU21	Sep 2021	1,001	127,362	0.00 %	127,362	0.00 %	127,362	0.01 %	127,347	0.01 %	127,340	1.03	1.03	0 0 %
BLANDZ21	Dec 2021	1,500	123,863	-1.20 %	125,363	0.01 %	125,349	0.00 %	125,348	0.00 %	125,347	1.02	1.02	0 0 %
GUNKULU21	Sep 2021	608	117,634	-0.40 %	118,106	-6.11 %	125,788	1.14 %	124,367	2.11 %	121,797	4.81	4.75	0.06 1.26 %
SUPERZ21	Dec 2021	0	104,043	0.00 %	104,043	0.97 %	103,043	0.00 %	103,043	5.10 %	98,043	0.94	0.91	0.03 3.3 %
IRPCU21	Sep 2021	1,686	69,993	-2.01 %	71,429	2.25 %	69,856	2.33 %	68,264	0.04 %	68,235	3.56	3.53	0.03 0.85 %
TTBZ21	Dec 2021	1,512	61,671	0.81 %	61,175	-0.81 %	61,675	0.00 %	61,673	0.83 %	61,167	1.01	0.97	0.04 4.12 %
JASU21	Sep 2021	66	52,229	0.06 %	52,196	2.28 %	51,031	0.94 %	50,556	1.00 %	50,055	2.85	2.82	0.03 1.06 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	2.84	0.20	7.58
BPP	18.60	1.10	6.29
CENTEL	28.50	1.50	5.56
THCOM	11.70	0.60	5.41
AWC	3.86	0.18	4.89
AOT	58.25	2.50	4.48
KTB	10.70	0.40	3.88
KBANK	108.50	4.00	3.83
VGI	5.80	0.20	3.57
BAY	29.25	1.00	3.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.05	-0.65	-7.47
PSL	22.10	-1.20	-5.15
BCH	23.80	-0.70	-2.86
TU	21.90	-0.60	-2.67
BCP	22.90	-0.60	-2.55
MEGA	40.00	-1.00	-2.44
CPF	26.50	-0.50	-1.85
HMPRO	12.60	-0.20	-1.56
BANPU	13.70	-0.20	-1.44
CBG	139.00	-2.00	-1.42

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
09/08/2021	88,877	57,899	30,978	43,973	50,407	-6,434	89,204	113,748	-24,544	222,054	389,869

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2021	55,558	54,254	1,304	17,057	15,635	1,422	48,560	51,286	-2,726	121,175	54,957

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2021	0	0	0	955	4,669	-3,714	7,993	4,279	3,714	8,948	119,546