

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Jul-21	30-Jun-21	Change	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	
S50N21	Jul 2021	956.00	952.00	4 0.42 %	449	7.16 %	419	0.00 %	419	53.48 %	273	4.20 %	262	
S50Q21	Aug 2021	951.50	946.70	4.8 0.51 %	240	9.59 %	219	21.67 %	180	6.51 %	169	14.97 %	147	
S50U21	Sep 2021	951.10	947.50	3.6 0.38 %	315,117	-0.10 %	315,448	2.18 %	308,721	1.23 %	304,980	38.42 %	220,335	
S50Z21	Dec 2021	949.90	946.20	3.7 0.39 %	31,244	1.03 %	30,924	1.36 %	30,510	4.08 %	29,315	36.37 %	21,496	
S50H22	Mar 2022	946.50	943.20	3.3 0.35 %	6,206	-2.45 %	6,362	-0.67 %	6,405	3.44 %	6,192	4.01 %	5,953	
S50M22	Jun 2022	942.60	939.70	2.9 0.31 %	356	20.27 %	296	700.00 %	37	0.00 %	0	0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Jul-21	30-Jun-21	Change	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	
GUNKULU21	Sep 2021	39,565	4.90	4.74	0.16 3.38 %	133,940	4.54 %	128,118	3.25 %	124,086	3.38 %	120,026	-1.14 %	121,415	
BANPUU21	Sep 2021	20,796	13.00	15.62	-2.62 16.77 %	27,918	46.19 %	19,097	0.80 %	18,946	3.79 %	18,255	-9.53 %	20,178	
BANPUZ21	Dec 2021	12,925	12.99	15.56	-2.57 16.52 %	11,128	23.95 %	8,978	16.14 %	7,730	0.00 %	7,730	6.92 %	7,230	
SIRIU21	Sep 2021	11,373	1.35	1.35	0.00 0.00 %	259,117	4.48 %	248,018	1.98 %	243,197	4.89 %	231,863	1.79 %	227,778	
IRPCU21	Sep 2021	8,697	3.92	3.90	0.02 0.51 %	75,393	3.54 %	72,814	1.59 %	71,671	-2.69 %	73,649	10.19 %	66,836	
TTBU21	Sep 2021	8,108	1.15	1.14	0.01 0.88 %	87,289	3.76 %	84,125	0.41 %	83,785	1.21 %	82,780	14.48 %	72,312	
CHGU21	Sep 2021	6,384	4.06	3.91	0.15 3.84 %	36,260	-1.20 %	36,700	-1.04 %	37,086	-11.75 %	42,022	-6.00 %	44,704	
BECU21	Sep 2021	5,641	13.90	14.00	-0.10 -0.71 %	9,861	-26.50 %	13,416	24.29 %	10,794	25.18 %	8,623	5.16 %	8,200	
GUNKULZ21	Dec 2021	4,507	4.91	4.70	0.21 4.47 %	24,287	2.10 %	23,787	18.83 %	20,017	5.26 %	19,017	94.31 %	9,787	
TUU21	Sep 2021	3,932	19.71	19.81	-0.10 -0.50 %	11,303	-16.83 %	13,590	-0.78 %	13,697	-4.14 %	14,288	-0.45 %	14,352	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	01-Jul-21	30-Jun-21	Change	
SIRIU21	Sep 2021	11,373	259,117	4.48 %	248,018	1.98 %	243,197	4.89 %	231,863	1.79 %	227,778	1.35	1.35	0 0 %	
SUPERU21	Sep 2021	2,374	177,742	1.35 %	175,368	-0.55 %	176,338	9.34 %	161,279	5.24 %	153,254	0.95	0.95	0 0 %	
SUPERZ21	Dec 2021	1	152,040	0.00 %	152,041	0.00 %	152,040	3.40 %	147,040	2.08 %	144,040	0.95	0.92	0.03 3.26 %	
GUNKULU21	Sep 2021	39,565	133,940	4.54 %	128,118	3.25 %	124,086	3.38 %	120,026	-1.14 %	121,415	4.90	4.74	0.2 3.38 %	
BLANDU21	Sep 2021	26	132,728	0.02 %	132,703	0.19 %	132,452	1.72 %	130,208	4.63 %	124,450	1.11	1.10	0.01 0.91 %	
BLANDZ21	Dec 2021	18	124,241	0.01 %	124,223	0.00 %	124,223	0.00 %	124,223	0.00 %	124,223	1.10	1.09	0.01 0.92 %	
TTBU21	Sep 2021	8,108	87,289	3.76 %	84,125	0.41 %	83,785	1.21 %	82,780	14.48 %	72,312	1.15	1.14	0.01 0.88 %	
IRPCU21	Sep 2021	8,697	75,393	3.54 %	72,814	1.59 %	71,671	-2.69 %	73,649	10.19 %	66,836	3.92	3.90	0.02 0.51 %	
TTBZ21	Dec 2021	1,006	54,021	-0.91 %	54,517	5.82 %	51,517	4.04 %	49,517	5.09 %	47,117	1.17	1.13	0.04 3.54 %	
BEAUTYU21	Sep 2021	1,002	51,904	1.96 %	50,905	0.02 %	50,893	0.01 %	50,889	10.96 %	45,863	1.72	1.71	0.01 0.58 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	11.20	0.60	5.66
ITD	2.50	0.12	5.04
GUNKUL	4.94	0.22	4.66
TISCO	92.50	4.00	4.52
AAV	2.94	0.12	4.26
GPSC	75.50	2.50	3.42
KBANK	122.00	4.00	3.39
MAJOR	24.60	0.80	3.36
TOA	33.75	1.00	3.05
BDMS	23.70	0.70	3.04

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	13.30	-2.30	-14.74
THCOM	11.60	-0.40	-3.33
DELTA	560.00	-18.00	-3.11
KCE	74.75	-2.25	-2.92
JMT	42.50	-1.00	-2.30
SCGP	61.25	-0.75	-1.21
HANA	70.50	-0.75	-1.05
SCC	428.00	-4.00	-0.93
EGCO	173.50	-1.50	-0.86
VGI	6.00	-0.05	-0.83

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
01/07/2021	56,007	56,355	-348	21,687	26,696	-5,009	77,829	72,472	5,357	155,523	353,612

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2021	18,336	12,978	5,358	7,251	3,009	4,242	16,577	26,177	-9,600	42,164	38,116

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2021	0	0	0	3,218	3,704	-486	2,429	1,943	486	5,647	63,586