

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Jul-21	01-Jul-21	Change	02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21
S50N21	Jul 2021	948.10	956.00	-7.9 -0.83 %	464	3.34 %	449	7.16 %	419	0.00 %	419	53.48 %	273
S50Q21	Aug 2021	945.10	951.50	-6.4 -0.67 %	173	-27.92 %	240	9.59 %	219	21.67 %	180	6.51 %	169
S50U21	Sep 2021	943.50	951.10	-7.6 -0.8 %	326,168	3.51 %	315,117	-0.10 %	315,448	2.18 %	308,721	1.23 %	304,980
S50Z21	Dec 2021	942.30	949.90	-7.6 -0.8 %	30,680	-1.81 %	31,244	1.03 %	30,924	1.36 %	30,510	4.08 %	29,315
S50H22	Mar 2022	939.20	946.50	-7.3 -0.77 %	6,513	4.95 %	6,206	-2.45 %	6,362	-0.67 %	6,405	3.44 %	6,192
S50M22	Jun 2022	935.80	942.60	-6.8 -0.72 %	615	72.75 %	356	20.27 %	296	700.00 %	37	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jul-21	01-Jul-21	Change	02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21
SIRIU21	Sep 2021	21,779	1.33	1.35	-0.02 -1.48 %	252,140	-2.69 %	259,117	4.48 %	248,018	1.98 %	243,197	4.89 %	231,863
SUPERZ21	Dec 2021	16,000	0.95	0.95	0.00 0.00 %	168,040	10.52 %	152,040	0.00 %	152,041	0.00 %	152,040	3.40 %	147,040
GUNKULU21	Sep 2021	14,918	4.80	4.90	-0.10 -2.04 %	137,815	2.89 %	133,940	4.54 %	128,118	3.25 %	124,086	3.38 %	120,026
BANPUU21	Sep 2021	14,385	11.30	13.00	-1.70 13.08 %	26,112	-6.47 %	27,918	46.19 %	19,097	0.80 %	18,946	3.79 %	18,255
CHGU21	Sep 2021	9,134	4.04	4.06	-0.02 -0.49 %	37,738	4.08 %	36,260	-1.20 %	36,700	-1.04 %	37,086	-11.75 %	42,022
RSM22	Jun 2022	5,530	22.43	23.07	-0.64 -2.77 %	33,990	14.99 %	29,560	10.67 %	26,710	0.00 %	26,710	0.00 %	0
KBANKU21	Sep 2021	5,509	119.00	121.82	-2.82 -2.31 %	10,998	-5.23 %	11,605	16.72 %	9,943	0.96 %	9,848	23.28 %	7,988
SUPERU21	Sep 2021	5,060	0.95	0.95	0.00 0.00 %	173,787	-2.23 %	177,742	1.35 %	175,368	-0.55 %	176,338	9.34 %	161,279
BLANDU21	Sep 2021	4,320	1.11	1.11	0.00 0.00 %	132,005	-0.54 %	132,728	0.02 %	132,703	0.19 %	132,452	1.72 %	130,208
BANPUZ21	Dec 2021	3,822	11.31	12.99	-1.68 12.93 %	13,875	24.69 %	11,128	23.95 %	8,978	16.14 %	7,730	0.00 %	7,730

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	02-Jul-21	01-Jul-21	Change
SIRIU21	Sep 2021	21,779	252,140	-2.69 %	259,117	4.48 %	248,018	1.98 %	243,197	4.89 %	231,863	1.33	1.35	-0.02 -1.5 %
SUPERU21	Sep 2021	5,060	173,787	-2.23 %	177,742	1.35 %	175,368	-0.55 %	176,338	9.34 %	161,279	0.95	0.95	0 0 %
SUPERZ21	Dec 2021	16,000	168,040	10.52 %	152,040	0.00 %	152,041	0.00 %	152,040	3.40 %	147,040	0.95	0.95	0 0 %
GUNKULU21	Sep 2021	14,918	137,815	2.89 %	133,940	4.54 %	128,118	3.25 %	124,086	3.38 %	120,026	4.80	4.90	-0.1 -2.0 %
BLANDU21	Sep 2021	4,320	132,005	-0.54 %	132,728	0.02 %	132,703	0.19 %	132,452	1.72 %	130,208	1.11	1.11	0 0 %
BLANDZ21	Dec 2021	500	123,741	-0.40 %	124,241	0.01 %	124,223	0.00 %	124,223	0.00 %	124,223	1.10	1.10	0 0 %
TTBU21	Sep 2021	3,590	88,840	1.78 %	87,289	3.76 %	84,125	0.41 %	83,785	1.21 %	82,780	1.13	1.15	-0.02 -1.7 %
IRPCU21	Sep 2021	2,265	75,360	-0.04 %	75,393	3.54 %	72,814	1.59 %	71,671	-2.69 %	73,649	3.89	3.92	-0.03 -0.8 %
TTBZ21	Dec 2021	0	54,021	0.00 %	54,021	-0.91 %	54,517	5.82 %	51,517	4.04 %	49,517	1.12	1.17	-0.05 -4.3 %
BEAUTYU21	Sep 2021	1,004	51,903	0.00 %	51,904	1.96 %	50,905	0.02 %	50,893	0.01 %	50,889	1.71	1.72	-0.01 -0.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	14.00	0.80	6.06
EPG	11.30	0.30	2.73
MAJOR	25.00	0.40	1.63
BANPU	13.50	0.20	1.50
GLOBAL	21.40	0.30	1.42
PTTGC	60.00	0.75	1.27
IVL	41.75	0.50	1.21
SCGP	61.75	0.50	0.82
HMPRO	14.70	0.10	0.68
MEGA	38.00	0.25	0.66

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	15.40	-1.40	-8.33
STPI	4.82	-0.33	-6.41
ITD	2.34	-0.16	-6.40
PSL	19.70	-1.10	-5.29
BA	10.80	-0.40	-3.57
BJC	34.00	-1.25	-3.55
SPRC	9.35	-0.30	-3.11
STEC	13.40	-0.40	-2.90
KBANK	118.50	-3.50	-2.87
GUNKUL	4.80	-0.14	-2.83

## 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
02/07/2021	59,343	73,167	-13,824	33,311	27,012	6,299	104,496	96,971	7,525	197,150	364,613

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2021	20,453	16,718	3,735	5,660	6,073	-413	20,767	24,089	-3,322	46,880	38,111

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2021	0	0	0	4,152	288	3,864	11,563	15,427	-3,864	15,715	69,064