

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Jul-21	02-Jul-21	Change	05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21
S50N21	Jul 2021	947.70	948.10	-0.4 -0.04 %	515	10.99 %	464	3.34 %	449	7.16 %	419	0.00 %	419
S50Q21	Aug 2021	946.30	945.10	1.2 0.13 %	161	-6.94 %	173	-27.92 %	240	9.59 %	219	21.67 %	180
S50U21	Sep 2021	944.80	943.50	1.3 0.14 %	318,562	-2.33 %	326,168	3.51 %	315,117	-0.10 %	315,448	2.18 %	308,721
S50Z21	Dec 2021	943.50	942.30	1.2 0.13 %	30,872	0.63 %	30,680	-1.81 %	31,244	1.03 %	30,924	1.36 %	30,510
S50H22	Mar 2022	940.40	939.20	1.2 0.13 %	6,447	-1.01 %	6,513	4.95 %	6,206	-2.45 %	6,362	-0.67 %	6,405
S50M22	Jun 2022	936.10	935.80	0.3 0.03 %	852	38.54 %	615	72.75 %	356	20.27 %	296	700.00 %	37

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Jul-21	02-Jul-21	Change	05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21
TTBU21	Sep 2021	12,091	1.13	1.13	0.00 0.00 %	96,908	9.08 %	88,840	1.78 %	87,289	3.76 %	84,125	0.41 %	83,785
SIRIU21	Sep 2021	7,854	1.31	1.33	-0.02 -1.50 %	250,798	-0.53 %	252,140	-2.69 %	259,117	4.48 %	248,018	1.98 %	243,197
GUNKULU21	Sep 2021	7,737	4.80	4.80	0.00 0.00 %	135,351	-1.79 %	137,815	2.89 %	133,940	4.54 %	128,118	3.25 %	124,086
CHGU21	Sep 2021	5,942	4.00	4.04	-0.04 -0.99 %	39,046	3.47 %	37,738	4.08 %	36,260	-1.20 %	36,700	-1.04 %	37,086
EPGU21	Sep 2021	5,543	11.76	11.25	0.51 4.53 %	12,705	-10.74 %	14,233	-0.55 %	14,312	3.82 %	13,785	4.00 %	13,255
TUU21	Sep 2021	3,764	19.75	19.61	0.14 0.71 %	9,525	-16.62 %	11,424	1.07 %	11,303	-16.83 %	13,590	-0.78 %	13,697
TTAU21	Sep 2021	3,364	14.90	15.40	-0.50 -3.25 %	12,878	-0.72 %	12,972	-7.41 %	14,010	-4.10 %	14,609	4.22 %	14,017
IRPCU21	Sep 2021	2,567	3.87	3.89	-0.02 -0.51 %	73,866	-1.98 %	75,360	-0.04 %	75,393	3.54 %	72,814	1.59 %	71,671
GLOBALU21	Sep 2021	2,516	22.35	21.38	0.97 4.54 %	1,604	-40.77 %	2,708	-15.59 %	3,208	10.35 %	2,907	3.56 %	2,807
STAU21	Sep 2021	2,154	39.35	40.40	-1.05 -2.60 %	11,122	-7.25 %	11,991	-2.40 %	12,286	0.23 %	12,258	6.39 %	11,522

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			* 05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21	(+/-)	30-Jun-21	(+/-)	29-Jun-21	05-Jul-21	02-Jul-21	Change
SIRIU21	Sep 2021	7,854	250,798	-0.53 %	252,140	-2.69 %	259,117	4.48 %	248,018	1.98 %	243,197	1.31	1.33	-0.02 -1.5 %
SUPERU21	Sep 2021	1,077	172,834	-0.55 %	173,787	-2.23 %	177,742	1.35 %	175,368	-0.55 %	176,338	0.96	0.95	0.01 1.05 %
SUPERZ21	Dec 2021	0	168,040	0.00 %	168,040	10.52 %	152,040	0.00 %	152,041	0.00 %	152,040	0.96	0.95	0.01 1.05 %
GUNKULU21	Sep 2021	7,737	135,351	-1.79 %	137,815	2.89 %	133,940	4.54 %	128,118	3.25 %	124,086	4.80	4.80	0 0 %
BLANDU21	Sep 2021	2,041	130,532	-1.12 %	132,005	-0.54 %	132,728	0.02 %	132,703	0.19 %	132,452	1.11	1.11	0 0 %
BLANDZ21	Dec 2021	502	124,241	0.40 %	123,741	-0.40 %	124,241	0.01 %	124,223	0.00 %	124,223	1.10	1.10	0 0 %
TTBU21	Sep 2021	12,091	96,908	9.08 %	88,840	1.78 %	87,289	3.76 %	84,125	0.41 %	83,785	1.13	1.13	0 0 %
IRPCU21	Sep 2021	2,567	73,866	-1.98 %	75,360	-0.04 %	75,393	3.54 %	72,814	1.59 %	71,671	3.87	3.89	-0.02 -0.5 %
TTBZ21	Dec 2021	509	54,530	0.94 %	54,021	0.00 %	54,021	-0.91 %	54,517	5.82 %	51,517	1.14	1.12	0.02 1.79 %
BEAUTYU21	Sep 2021	283	51,644	-0.50 %	51,903	0.00 %	51,904	1.96 %	50,905	0.02 %	50,893	1.67	1.71	-0.04 -2.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	22.80	1.40	6.54
EPG	12.00	0.70	6.19
BCPG	14.60	0.60	4.29
BCP	25.50	0.80	3.24
SCGP	63.75	2.00	3.24
GPSC	76.75	2.25	3.02
JMT	43.00	1.00	2.38
EA	61.00	1.25	2.09
PLANB	6.00	0.10	1.69
HANA	70.75	1.00	1.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	10.60	-0.70	-6.19
PSL	18.60	-1.10	-5.58
AAV	2.74	-0.10	-3.52
TTA	14.90	-0.50	-3.25
STA	38.75	-1.00	-2.52
RS	22.00	-0.50	-2.22
WHA	3.14	-0.06	-1.88
STGT	40.50	-0.75	-1.82
AP	8.15	-0.15	-1.81
GFPT	11.30	-0.20	-1.74

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
05/07/2021	42,644	36,220	6,424	20,290	22,993	-2,703	60,590	64,311	-3,721	123,524	357,409

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2021	23,310	21,887	1,423	8,618	7,868	750	22,753	24,926	-2,173	54,681	37,957

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/07/2021	0	0	0	1,799	786	1,013	4,043	5,056	-1,013	5,842	69,731