

### Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |            | Open Interest |          |           |         |           |          |           |         |           |
|------------------------|-------------------|--------------|-----------|------------|---------------|----------|-----------|---------|-----------|----------|-----------|---------|-----------|
|                        |                   | 06-Jul-21    | 05-Jul-21 | Change     | 06-Jul-21     | (+/-)    | 05-Jul-21 | (+/-)   | 02-Jul-21 | (+/-)    | 01-Jul-21 | (+/-)   | 30-Jun-21 |
| S50N21                 | Jul 2021          | 952.60       | 947.70    | 4.9 0.52 % | 523           | 1.55 %   | 515       | 10.99 % | 464       | 3.34 %   | 449       | 7.16 %  | 419       |
| S50Q21                 | Aug 2021          | 950.10       | 946.30    | 3.8 0.4 %  | 141           | -12.42 % | 161       | -6.94 % | 173       | -27.92 % | 240       | 9.59 %  | 219       |
| S50U21                 | Sep 2021          | 949.20       | 944.80    | 4.4 0.47 % | 322,554       | 1.25 %   | 318,562   | -2.33 % | 326,168   | 3.51 %   | 315,117   | -0.10 % | 315,448   |
| S50Z21                 | Dec 2021          | 947.90       | 943.50    | 4.4 0.47 % | 33,070        | 7.12 %   | 30,872    | 0.63 %  | 30,680    | -1.81 %  | 31,244    | 1.03 %  | 30,924    |
| S50H22                 | Mar 2022          | 944.70       | 940.40    | 4.3 0.46 % | 6,504         | 0.88 %   | 6,447     | -1.01 % | 6,513     | 4.95 %   | 6,206     | -2.45 % | 6,362     |
| S50M22                 | Jun 2022          | 940.00       | 936.10    | 3.9 0.42 % | 1,031         | 21.01 %  | 852       | 38.54 % | 615       | 72.75 %  | 356       | 20.27 % | 296       |

### Block Trade Focus

#### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest |          |           |          |           |         |           |          |           |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
|                         |                   |                        | 06-Jul-21    | 05-Jul-21 | Change        | 06-Jul-21     | (+/-)    | 05-Jul-21 | (+/-)    | 02-Jul-21 | (+/-)   | 01-Jul-21 | (+/-)    | 30-Jun-21 |
| GUNKULU21               | Sep 2021          | 19,598                 | 4.81         | 4.80      | 0.01 0.21 %   | 140,851       | 4.06 %   | 135,351   | -1.79 %  | 137,815   | 2.89 %  | 133,940   | 4.54 %   | 128,118   |
| SUPERU21                | Sep 2021          | 7,029                  | 0.95         | 0.96      | -0.01 -1.04 % | 167,857       | -2.88 %  | 172,834   | -0.55 %  | 173,787   | -2.23 % | 177,742   | 1.35 %   | 175,368   |
| IRPCU21                 | Sep 2021          | 6,746                  | 3.94         | 3.87      | 0.07 1.81 %   | 71,401        | -3.34 %  | 73,866    | -1.98 %  | 75,360    | -0.04 % | 75,393    | 3.54 %   | 72,814    |
| TTBU21                  | Sep 2021          | 5,072                  | 1.13         | 1.13      | 0.00 0.00 %   | 101,910       | 5.16 %   | 96,908    | 9.08 %   | 88,840    | 1.78 %  | 87,289    | 3.76 %   | 84,125    |
| BECM22                  | Jun 2022          | 5,000                  | 13.65        | 13.22     | 0.43 3.25 %   | 5,000         | 0.00 %   | 0         | 0.00 %   | 0         | 0.00 %  | 0         | 0.00 %   | 0         |
| BANPUZ21                | Dec 2021          | 4,538                  | 11.68        | 11.36     | 0.32 2.82 %   | 17,899        | 33.84 %  | 13,373    | -3.62 %  | 13,875    | 24.69 % | 11,128    | 23.95 %  | 8,978     |
| MAJURU21                | Sep 2021          | 4,280                  | 21.76        | 24.69     | -2.93 11.87 % | 6,401         | -29.91 % | 9,133     | 8.34 %   | 8,430     | -2.26 % | 8,625     | 4.86 %   | 8,225     |
| CHGU21                  | Sep 2021          | 4,159                  | 4.06         | 4.00      | 0.06 1.50 %   | 38,542        | -1.29 %  | 39,046    | 3.47 %   | 37,738    | 4.08 %  | 36,260    | -1.20 %  | 36,700    |
| BANPUU21                | Sep 2021          | 3,695                  | 11.65        | 11.44     | 0.21 1.84 %   | 25,061        | -1.86 %  | 25,537    | -2.20 %  | 26,112    | -6.47 % | 27,918    | 46.19 %  | 19,097    |
| TUU21                   | Sep 2021          | 3,269                  | 20.10        | 19.75     | 0.35 1.77 %   | 6,765         | -28.98 % | 9,525     | -16.62 % | 11,424    | 1.07 %  | 11,303    | -16.83 % | 13,590    |

#### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |         |           |         |           |         | Settle Price |         |           |           |           |              |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
|                         |                   |                      | * 06-Jul-21     | (+/-)   | 05-Jul-21 | (+/-)   | 02-Jul-21 | (+/-)   | 01-Jul-21    | (+/-)   | 30-Jun-21 | 06-Jul-21 | 05-Jul-21 | Change       |
| SIRIU21                 | Sep 2021          | 2,526                | 250,725         | -0.03 % | 250,798   | -0.53 % | 252,140   | -2.69 % | 259,117      | 4.48 %  | 248,018   | 1.33      | 1.31      | 0.02 1.53 %  |
| SUPERU21                | Sep 2021          | 7,029                | 167,857         | -2.88 % | 172,834   | -0.55 % | 173,787   | -2.23 % | 177,742      | 1.35 %  | 175,368   | 0.95      | 0.96      | -0.01 -1.0 % |
| SUPERZ21                | Dec 2021          | 1,000                | 167,040         | -0.60 % | 168,040   | 0.00 %  | 168,040   | 10.52 % | 152,040      | 0.00 %  | 152,041   | 0.95      | 0.96      | -0.01 -1.0 % |
| GUNKULU21               | Sep 2021          | 19,598               | 140,851         | 4.06 %  | 135,351   | -1.79 % | 137,815   | 2.89 %  | 133,940      | 4.54 %  | 128,118   | 4.81      | 4.80      | 0.01 0.21 %  |
| BLANDU21                | Sep 2021          | 1,172                | 129,372         | -0.89 % | 130,532   | -1.12 % | 132,005   | -0.54 % | 132,728      | 0.02 %  | 132,703   | 1.13      | 1.11      | 0.02 1.8 %   |
| BLANDZ21                | Dec 2021          | 13                   | 124,247         | 0.00 %  | 124,241   | 0.40 %  | 123,741   | -0.40 % | 124,241      | 0.01 %  | 124,223   | 1.12      | 1.10      | 0.02 1.82 %  |
| TTBU21                  | Sep 2021          | 5,072                | 101,910         | 5.16 %  | 96,908    | 9.08 %  | 88,840    | 1.78 %  | 87,289       | 3.76 %  | 84,125    | 1.13      | 1.13      | 0 0 %        |
| IRPCU21                 | Sep 2021          | 6,746                | 71,401          | -3.34 % | 73,866    | -1.98 % | 75,360    | -0.04 % | 75,393       | 3.54 %  | 72,814    | 3.94      | 3.87      | 0.07 1.81 %  |
| TTBZ21                  | Dec 2021          | 0                    | 54,530          | 0.00 %  | 54,530    | 0.94 %  | 54,021    | 0.00 %  | 54,021       | -0.91 % | 54,517    | 1.12      | 1.14      | -0.02 -1.8 % |
| BEAUTYU21               | Sep 2021          | 508                  | 52,143          | 0.97 %  | 51,644    | -0.50 % | 51,903    | 0.00 %  | 51,904       | 1.96 %  | 50,905    | 1.70      | 1.67      | 0.03 1.8 %   |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close  | Change |       |
|--------|--------|--------|-------|
|        |        | (Baht) | (%)   |
| BA     | 12.00  | 1.40   | 13.21 |
| UNIQ   | 7.75   | 0.65   | 9.15  |
| AEONTS | 198.00 | 13.00  | 7.03  |
| AAV    | 2.92   | 0.18   | 6.57  |
| THCOM  | 11.10  | 0.50   | 4.72  |
| ITD    | 2.42   | 0.10   | 4.31  |
| CBG    | 149.50 | 6.00   | 4.18  |
| GLOBAL | 23.60  | 0.80   | 3.51  |
| MBK    | 13.60  | 0.40   | 3.03  |
| STEC   | 13.60  | 0.40   | 3.03  |

### Top Loss (Underlying)

| Stock | Close  | Change |        |
|-------|--------|--------|--------|
|       |        | (Baht) | (%)    |
| MAJOR | 22.00  | -3.25  | -12.87 |
| THANI | 5.00   | -0.10  | -1.96  |
| SCC   | 420.00 | -8.00  | -1.87  |
| STGT  | 39.75  | -0.75  | -1.85  |
| PSH   | 13.40  | -0.20  | -1.47  |
| TQM   | 119.00 | -1.50  | -1.24  |
| BGRIM | 41.75  | -0.50  | -1.18  |
| JMT   | 42.50  | -0.50  | -1.16  |
| BPP   | 17.60  | -0.20  | -1.12  |
| BAM   | 18.30  | -0.20  | -1.08  |

## 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      |
| 06/07/2021 | 62,057           | 44,860 | 17,197 | 20,591             | 21,760 | -1,169 | 61,102         | 77,130 | -16,028 | 143,750 | 363,823 |

### Precious Metal Futures

| Date       | Foreign Investor |       |       | Local Institutions |       |     | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-------|--------------------|-------|-----|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net   | Long               | Short | Net | Long           | Short  | Net    | Volume | OI     |
| 06/07/2021 | 13,960           | 9,949 | 4,011 | 3,529              | 2,920 | 609 | 9,419          | 14,039 | -4,620 | 26,908 | 38,639 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |     | Local Investor |       |      | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|-------|------|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net | Long           | Short | Net  | Volume | OI     |
| 06/07/2021 | 0                | 15    | -15 | 4,155              | 3,249 | 906 | 5,883          | 6,774 | -891 | 10,038 | 70,854 |