

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jul-21	06-Jul-21	Change	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21
S50N21	Jul 2021	945.40	952.60	-7.2 -0.76 %	501	-4.21 %	523	1.55 %	515	10.99 %	464	3.34 %	449
S50Q21	Aug 2021	942.90	950.10	-7.2 -0.76 %	129	-8.51 %	141	-12.42 %	161	-6.94 %	173	-27.92 %	240
S50U21	Sep 2021	941.40	949.20	-7.8 -0.82 %	325,686	0.97 %	322,554	1.25 %	318,562	-2.33 %	326,168	3.51 %	315,117
S50Z21	Dec 2021	940.40	947.90	-7.5 -0.79 %	33,427	1.08 %	33,070	7.12 %	30,872	0.63 %	30,680	-1.81 %	31,244
S50H22	Mar 2022	937.40	944.70	-7.3 -0.77 %	6,573	1.06 %	6,504	0.88 %	6,447	-1.01 %	6,513	4.95 %	6,206
S50M22	Jun 2022	933.40	940.00	-6.6 -0.7 %	965	-6.40 %	1,031	21.01 %	852	38.54 %	615	72.75 %	356

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jul-21	06-Jul-21	Change	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21
TTBU21	Sep 2021	21,265	1.10	1.13	-0.03 -2.65 %	117,831	15.62 %	101,910	5.16 %	96,908	9.08 %	88,840	1.78 %	87,289
IRPCU21	Sep 2021	15,006	3.82	3.94	-0.12 -3.05 %	73,201	2.52 %	71,401	-3.34 %	73,866	-1.98 %	75,360	-0.04 %	75,393
GUNKULU21	Sep 2021	11,890	4.80	4.81	-0.01 -0.21 %	146,306	3.87 %	140,851	4.06 %	135,351	-1.79 %	137,815	2.89 %	133,940
SUPERU21	Sep 2021	6,720	0.96	0.95	0.01 1.05 %	164,523	-1.99 %	167,857	-2.88 %	172,834	-0.55 %	173,787	-2.23 %	177,742
EPGU21	Sep 2021	5,524	11.80	11.99	-0.19 -1.58 %	13,735	0.14 %	13,716	7.96 %	12,705	-10.74 %	14,233	-0.55 %	14,312
CHGU21	Sep 2021	5,340	4.18	4.06	0.12 2.96 %	35,886	-6.89 %	38,542	-1.29 %	39,046	3.47 %	37,738	4.08 %	36,260
BANPUZ21	Dec 2021	5,017	11.10	11.68	-0.58 -4.97 %	18,903	5.61 %	17,899	33.84 %	13,373	-3.62 %	13,875	24.69 %	11,128
BANPUU21	Sep 2021	4,770	11.05	11.65	-0.60 -5.15 %	22,522	-10.13 %	25,061	-1.86 %	25,537	-2.20 %	26,112	-6.47 %	27,918
PRMU21	Sep 2021	4,051	6.85	7.10	-0.25 -3.52 %	21,935	-8.26 %	23,911	0.02 %	23,906	0.00 %	23,906	5.55 %	22,650
AWCZ21	Dec 2021	4,000	4.13	4.29	-0.16 -3.73 %	8,105	58.77 %	5,105	10.86 %	4,605	48.31 %	3,105	113.22 %	605

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21	(+/-)	01-Jul-21	07-Jul-21	06-Jul-21	Change
SIRIU21	Sep 2021	555	250,509	-0.09 %	250,725	-0.03 %	250,798	-0.53 %	252,140	-2.69 %	259,117	1.30	1.33	-0.03 -2.3 %
SUPERZ21	Dec 2021	0	167,040	0.00 %	167,040	-0.60 %	168,040	0.00 %	168,040	10.52 %	152,040	0.96	0.95	0.01 1.05 %
SUPERU21	Sep 2021	6,720	164,523	-1.99 %	167,857	-2.88 %	172,834	-0.55 %	173,787	-2.23 %	177,742	0.96	0.95	0.01 1.05 %
GUNKULU21	Sep 2021	11,890	146,306	3.87 %	140,851	4.06 %	135,351	-1.79 %	137,815	2.89 %	133,940	4.80	4.81	-0.01 -0.2 %
BLANDU21	Sep 2021	1,505	129,876	0.39 %	129,372	-0.89 %	130,532	-1.12 %	132,005	-0.54 %	132,728	1.11	1.13	-0.02 -1.8 %
BLANDZ21	Dec 2021	0	124,247	0.00 %	124,247	0.00 %	124,241	0.40 %	123,741	-0.40 %	124,241	1.10	1.12	-0.02 -1.8 %
TTBU21	Sep 2021	21,265	117,831	15.62 %	101,910	5.16 %	96,908	9.08 %	88,840	1.78 %	87,289	1.10	1.13	-0.03 -2.7 %
IRPCU21	Sep 2021	15,006	73,201	2.52 %	71,401	-3.34 %	73,866	-1.98 %	75,360	-0.04 %	75,393	3.82	3.94	-0.1 -3.1 %
TTBZ21	Dec 2021	520	54,048	-0.88 %	54,530	0.00 %	54,530	0.94 %	54,021	0.00 %	54,021	1.09	1.12	-0.03 -2.7 %
BEAUTYU21	Sep 2021	1,011	51,149	-1.91 %	52,143	0.97 %	51,644	-0.50 %	51,903	0.00 %	51,904	1.68	1.70	-0.02 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	4.24	0.24	6.00
BCH	24.60	1.00	4.24
THANI	5.15	0.15	3.00
STA	39.75	0.75	1.92
GLOBAL	24.00	0.40	1.69
HANA	71.75	1.00	1.41
MTC	59.25	0.75	1.28
SUPER	0.94	0.01	1.08
KCE	73.75	0.75	1.03
TU	20.60	0.20	0.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	39.75	-2.00	-4.79
SPRC	9.05	-0.40	-4.23
AMATA	17.80	-0.70	-3.78
MBK	13.10	-0.50	-3.68
BLA	27.00	-1.00	-3.57
BBL	108.00	-4.00	-3.57
RS	21.60	-0.80	-3.57
SAMART	8.45	-0.30	-3.43
CK	18.60	-0.60	-3.12
M	50.50	-1.50	-2.88

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
07/07/2021	51,183	63,635	-12,452	25,495	22,914	2,581	90,415	80,544	9,871	167,093	367,281

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2021	32,709	34,451	-1,742	7,286	9,414	-2,128	30,716	26,846	3,870	70,711	39,649

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2021	0	0	0	3,616	844	2,772	6,338	9,110	-2,772	9,954	74,386