

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jul-21	07-Jul-21	Change	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21
S50N21	Jul 2021	929.70	945.40	-15.7 -1.66 %	441	-11.98 %	501	-4.21 %	523	1.55 %	515	10.99 %	464
S50Q21	Aug 2021	928.40	942.90	-14.5 -1.54 %	137	6.20 %	129	-8.51 %	141	-12.42 %	161	-6.94 %	173
S50U21	Sep 2021	925.30	941.40	-16.1 -1.71 %	339,529	4.25 %	325,686	0.97 %	322,554	1.25 %	318,562	-2.33 %	326,168
S50Z21	Dec 2021	924.60	940.40	-15.8 -1.68 %	36,194	8.28 %	33,427	1.08 %	33,070	7.12 %	30,872	0.63 %	30,680
S50H22	Mar 2022	921.70	937.40	-15.7 -1.67 %	6,846	4.15 %	6,573	1.06 %	6,504	0.88 %	6,447	-1.01 %	6,513
S50M22	Jun 2022	918.00	933.40	-15.4 -1.65 %	1,175	21.76 %	965	-6.40 %	1,031	21.01 %	852	38.54 %	615

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jul-21	07-Jul-21	Change	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21
SIRIU21	Sep 2021	43,031	1.20	1.30	-0.10 -7.69 %	212,986	-14.98 %	250,509	-0.09 %	250,725	-0.03 %	250,798	-0.53 %	252,140
GUNKULU21	Sep 2021	36,830	4.62	4.80	-0.18 -3.75 %	118,529	-18.99 %	146,306	3.87 %	140,851	4.06 %	135,351	-1.79 %	137,815
SIRIZ21	Dec 2021	21,008	1.20	1.29	-0.09 -6.98 %	20,470	-34.95 %	31,470	3.28 %	30,470	-3.18 %	31,470	3.40 %	30,434
TTBU21	Sep 2021	18,740	1.03	1.10	-0.07 -6.36 %	129,945	10.28 %	117,831	15.62 %	101,910	5.16 %	96,908	9.08 %	88,840
IRPCU21	Sep 2021	17,524	3.64	3.82	-0.18 -4.71 %	72,201	-1.37 %	73,201	2.52 %	71,401	-3.34 %	73,866	-1.98 %	75,360
CHGU21	Sep 2021	12,930	4.20	4.18	0.02 0.48 %	26,343	-26.59 %	35,886	-6.89 %	38,542	-1.29 %	39,046	3.47 %	37,738
SUPERU21	Sep 2021	10,626	0.93	0.96	-0.03 -3.12 %	158,025	-3.95 %	164,523	-1.99 %	167,857	-2.88 %	172,834	-0.55 %	173,787
LPNU21	Sep 2021	7,013	4.96	5.12	-0.16 -3.12 %	8,186	-30.01 %	11,696	-7.79 %	12,684	-0.31 %	12,724	-3.77 %	13,222
BEAUTYU21	Sep 2021	6,609	1.58	1.68	-0.10 -5.95 %	46,642	-8.81 %	51,149	-1.91 %	52,143	0.97 %	51,644	-0.50 %	51,903
BANPUU21	Sep 2021	5,878	10.59	11.05	-0.46 -4.16 %	16,863	-25.13 %	22,522	-10.13 %	25,061	-1.86 %	25,537	-2.20 %	26,112

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	(+/-)	02-Jul-21	08-Jul-21	07-Jul-21	Change
SIRIU21	Sep 2021	43,031	212,986	-14.98 %	250,509	-0.09 %	250,725	-0.03 %	250,798	-0.53 %	252,140	1.20	1.30	-0.1 -7.7 %
SUPERZ21	Dec 2021	26	167,040	0.00 %	167,040	0.00 %	167,040	-0.60 %	168,040	0.00 %	168,040	0.90	0.96	-0.06 -6.3 %
SUPERU21	Sep 2021	10,626	158,025	-3.95 %	164,523	-1.99 %	167,857	-2.88 %	172,834	-0.55 %	173,787	0.93	0.96	-0.03 -3.1 %
TTBU21	Sep 2021	18,740	129,945	10.28 %	117,831	15.62 %	101,910	5.16 %	96,908	9.08 %	88,840	1.03	1.10	-0.07 -6.4 %
BLANDU21	Sep 2021	1,511	129,235	-0.49 %	129,876	0.39 %	129,372	-0.89 %	130,532	-1.12 %	132,005	1.08	1.11	-0.03 -2.7 %
BLANDZ21	Dec 2021	0	124,247	0.00 %	124,247	0.00 %	124,247	0.00 %	124,241	0.40 %	123,741	1.07	1.10	-0.03 -2.7 %
GUNKULU21	Sep 2021	36,830	118,529	-18.99 %	146,306	3.87 %	140,851	4.06 %	135,351	-1.79 %	137,815	4.62	4.80	-0.2 -3.8 %
IRPCU21	Sep 2021	17,524	72,201	-1.37 %	73,201	2.52 %	71,401	-3.34 %	73,866	-1.98 %	75,360	3.64	3.82	-0.2 -4.7 %
TTBZ21	Dec 2021	2,536	54,573	0.97 %	54,048	-0.88 %	54,530	0.00 %	54,530	0.94 %	54,021	1.02	1.09	-0.07 -6.4 %
JASU21	Sep 2021	2,233	48,890	1.96 %	47,952	-0.01 %	47,958	-0.21 %	48,057	0.03 %	48,043	2.76	2.83	-0.07 -2.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	19.90	0.90	4.74
THCOM	11.30	0.30	2.73
BDMS	24.00	0.50	2.13
TU	20.90	0.30	1.46
BCH	24.90	0.30	1.22
SCC	420.00	4.00	0.96
TOA	32.75	0.00	0.00
COM7	69.00	0.00	0.00
INTUCH	64.50	0.00	0.00
GLOBAL	24.00	0.00	0.00
BJC	34.25	0.00	0.00
STGT	40.00	0.00	0.00
EASTW	10.00	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.52	-0.13	-7.88
SIRI	1.19	-0.10	-7.75
AAV	2.66	-0.18	-6.34
THANI	4.84	-0.31	-6.02
ICHI	11.20	-0.70	-5.88
STPI	4.52	-0.28	-5.83
S	1.96	-0.12	-5.77
TTB	1.02	-0.06	-5.56
ESSO	7.70	-0.45	-5.52
KTC	64.25	-3.75	-5.51

## 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
08/07/2021	67,304	81,560	-14,256	38,365	31,522	6,843	112,266	104,853	7,413	217,935	384,322

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2021	30,293	25,672	4,621	6,247	5,641	606	22,864	28,091	-5,227	59,404	41,232

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/07/2021	0	0	0	2,339	1,216	1,123	6,336	7,459	-1,123	8,675	76,604