

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		09-Jul-21	08-Jul-21	Change	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	
S50N21	Jul 2021	935.00	929.70	5.3 0.57 %	437	-0.91 %	441	-11.98 %	501	-4.21 %	523	1.55 %	515	
S50Q21	Aug 2021	931.40	928.40	3 0.32 %	134	-2.19 %	137	6.20 %	129	-8.51 %	141	-12.42 %	161	
S50U21	Sep 2021	929.90	925.30	4.6 0.5 %	335,925	-1.06 %	339,529	4.25 %	325,686	0.97 %	322,554	1.25 %	318,562	
S50Z21	Dec 2021	929.10	924.60	4.5 0.49 %	36,944	2.07 %	36,194	8.28 %	33,427	1.08 %	33,070	7.12 %	30,872	
S50H22	Mar 2022	926.20	921.70	4.5 0.49 %	6,924	1.14 %	6,846	4.15 %	6,573	1.06 %	6,504	0.88 %	6,447	
S50M22	Jun 2022	922.00	918.00	4 0.44 %	1,451	23.49 %	1,175	21.76 %	965	-6.40 %	1,031	21.01 %	852	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			09-Jul-21	08-Jul-21	Change	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	
TTBU21	Sep 2021	50,076	1.03	1.03	0.00 0.00 %	169,242	30.24 %	129,945	10.28 %	117,831	15.62 %	101,910	5.16 %	96,908	
SIRIU21	Sep 2021	45,479	1.21	1.20	0.01 0.83 %	178,313	-16.28 %	212,986	-14.98 %	250,509	-0.09 %	250,725	-0.03 %	250,798	
SUPERZ21	Dec 2021	38,001	0.93	0.90	0.03 3.33 %	133,041	-20.35 %	167,040	0.00 %	167,040	0.00 %	167,040	-0.60 %	168,040	
GUNKULU21	Sep 2021	20,319	4.76	4.62	0.14 3.03 %	128,108	8.08 %	118,529	-18.99 %	146,306	3.87 %	140,851	4.06 %	135,351	
SIRIZ21	Dec 2021	20,000	1.20	1.20	0.00 0.00 %	10,470	-48.85 %	20,470	-34.95 %	31,470	3.28 %	30,470	-3.18 %	31,470	
GUNKULZ21	Dec 2021	15,004	4.78	4.58	0.20 4.37 %	19,790	-24.71 %	26,286	-3.67 %	27,287	3.81 %	26,286	6.05 %	24,786	
BTSU21	Sep 2021	8,168	8.66	8.73	-0.07 -0.80 %	24,196	22.92 %	19,685	-2.74 %	20,239	-0.50 %	20,341	-0.14 %	20,370	
IRPCU21	Sep 2021	7,637	3.71	3.64	0.07 1.92 %	66,166	-8.36 %	72,201	-1.37 %	73,201	2.52 %	71,401	-3.34 %	73,866	
TTBZ21	Dec 2021	7,030	1.02	1.02	0.00 0.00 %	61,587	12.85 %	54,573	0.97 %	54,048	-0.88 %	54,530	0.00 %	54,530	
ITDU21	Sep 2021	5,955	2.31	2.30	0.01 0.43 %	20,842	-20.70 %	26,281	-2.37 %	26,919	-2.02 %	27,473	1.88 %	26,966	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	(+/-)	05-Jul-21	09-Jul-21	08-Jul-21	Change	
SIRIU21	Sep 2021	45,479	178,313	-16.28 %	212,986	-14.98 %	250,509	-0.09 %	250,725	-0.03 %	250,798	1.21	1.20	0.01 0.83 %	
TTBU21	Sep 2021	50,076	169,242	30.24 %	129,945	10.28 %	117,831	15.62 %	101,910	5.16 %	96,908	1.03	1.03	0 0 %	
SUPERU21	Sep 2021	2,026	157,037	-0.63 %	158,025	-3.95 %	164,523	-1.99 %	167,857	-2.88 %	172,834	0.93	0.93	0 0 %	
SUPERZ21	Dec 2021	38,001	133,041	-20.35 %	167,040	0.00 %	167,040	0.00 %	167,040	-0.60 %	168,040	0.93	0.90	0.03 3.33 %	
BLANDU21	Sep 2021	669	129,683	0.35 %	129,235	-0.49 %	129,876	0.39 %	129,372	-0.89 %	130,532	1.06	1.08	-0.02 -1.9 %	
GUNKULU21	Sep 2021	20,319	128,108	8.08 %	118,529	-18.99 %	146,306	3.87 %	140,851	4.06 %	135,351	4.76	4.62	0.1 3.03 %	
BLANDZ21	Dec 2021	1	124,247	0.00 %	124,247	0.00 %	124,247	0.00 %	124,247	0.00 %	124,241	1.05	1.07	-0.02 -1.9 %	
IRPCU21	Sep 2021	7,637	66,166	-8.36 %	72,201	-1.37 %	73,201	2.52 %	71,401	-3.34 %	73,866	3.71	3.64	0.07 1.92 %	
TTBZ21	Dec 2021	7,030	61,587	12.85 %	54,573	0.97 %	54,048	-0.88 %	54,530	0.00 %	54,530	1.02	1.02	0 0 %	
JASU21	Sep 2021	1,111	48,428	-0.94 %	48,890	1.96 %	47,952	-0.01 %	47,958	-0.21 %	48,057	2.84	2.76	0.08 2.9 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	11.70	0.80	7.34
TU	22.10	1.20	5.74
DELTA	588.00	28.00	5.00
THANI	5.05	0.21	4.34
AAV	2.76	0.10	3.76
GUNKUL	4.76	0.16	3.48
DTAC	30.00	1.00	3.45
MBK	13.00	0.40	3.17
KTC	66.25	2.00	3.11
SAMART	8.50	0.25	3.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	17.50	-1.00	-5.41
COM7	66.25	-2.75	-3.99
GLOBAL	23.40	-0.60	-2.50
TOA	32.00	-0.75	-2.29
BCPG	13.70	-0.30	-2.14
HMPRO	13.90	-0.30	-2.11
THCOM	11.10	-0.20	-1.77
HANA	70.25	-1.25	-1.75
SCGP	61.75	-1.00	-1.59
TTA	14.70	-0.20	-1.34

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
09/07/2021	74,887	69,592	5,295	29,254	36,740	-7,486	98,411	96,220	2,191	202,552	381,815

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2021	23,153	29,076	-5,923	6,583	8,020	-1,437	27,237	19,877	7,360	56,973	41,163

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2021	0	0	0	4,701	3,525	1,176	15,816	16,992	-1,176	20,517	79,487