

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jul-21	09-Jul-21	Change	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21
S50N21	Jul 2021	932.10	935.00	-2.9 -0.31 %	437	0.00 %	437	-0.91 %	441	-11.98 %	501	-4.21 %	523
S50Q21	Aug 2021	927.40	931.40	-4 -0.43 %	160	19.40 %	134	-2.19 %	137	6.20 %	129	-8.51 %	141
S50U21	Sep 2021	926.00	929.90	-3.9 -0.42 %	337,322	0.42 %	335,925	-1.06 %	339,529	4.25 %	325,686	0.97 %	322,554
S50Z21	Dec 2021	925.20	929.10	-3.9 -0.42 %	37,175	0.63 %	36,944	2.07 %	36,194	8.28 %	33,427	1.08 %	33,070
S50H22	Mar 2022	922.50	926.20	-3.7 -0.4 %	6,925	0.01 %	6,924	1.14 %	6,846	4.15 %	6,573	1.06 %	6,504
S50M22	Jun 2022	918.40	922.00	-3.6 -0.39 %	1,428	-1.59 %	1,451	23.49 %	1,175	21.76 %	965	-6.40 %	1,031

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jul-21	09-Jul-21	Change	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21
CHGU21	Sep 2021	14,997	3.99	4.25	-0.26 -6.12 %	34,374	25.94 %	27,294	3.61 %	26,343	-26.59 %	35,886	-6.89 %	38,542
EPGU21	Sep 2021	7,533	13.00	11.98	1.02 8.51 %	10,729	-4.39 %	11,222	0.03 %	11,219	-18.32 %	13,735	0.14 %	13,716
IRPCU21	Sep 2021	7,382	3.67	3.71	-0.04 -1.08 %	68,013	2.79 %	66,166	-8.36 %	72,201	-1.37 %	73,201	2.52 %	71,401
TTBU21	Sep 2021	6,013	1.02	1.03	-0.01 -0.97 %	173,590	2.57 %	169,242	30.24 %	129,945	10.28 %	117,831	15.62 %	101,910
BECM22	Jun 2022	6,000	13.35	13.45	-0.10 -0.74 %	17,000	54.55 %	11,000	37.50 %	8,000	60.00 %	5,000	0.00 %	5,000
CKPU21	Sep 2021	5,562	5.41	5.23	0.18 3.44 %	9,617	89.27 %	5,081	-8.17 %	5,533	-14.69 %	6,486	0.12 %	6,478
BCHU21	Sep 2021	5,143	23.32	24.43	-1.11 -4.54 %	4,431	-13.20 %	5,105	6.27 %	4,804	-4.51 %	5,031	7.68 %	4,672
CHGZ21	Dec 2021	4,858	3.95	4.24	-0.29 -6.84 %	6,860	127.91 %	3,010	-53.77 %	6,511	8.34 %	6,010	-0.02 %	6,011
BDMSU21	Sep 2021	2,837	23.30	24.00	-0.70 -2.92 %	5,268	20.96 %	4,355	4.89 %	4,152	-0.53 %	4,174	2.71 %	4,064
PTTGU21	Sep 2021	2,827	55.43	58.50	-3.07 -5.25 %	6,137	27.80 %	4,802	0.06 %	4,799	-8.97 %	5,272	-3.87 %	5,484

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	(+/-)	06-Jul-21	12-Jul-21	09-Jul-21	Change
SIRIU21	Sep 2021	2,059	178,359	0.03 %	178,313	-16.28 %	212,986	-14.98 %	250,509	-0.09 %	250,725	1.19	1.21	-0.02 -1.7 %
TTBU21	Sep 2021	6,013	173,590	2.57 %	169,242	30.24 %	129,945	10.28 %	117,831	15.62 %	101,910	1.02	1.03	-0.01 -1 %
SUPERU21	Sep 2021	1,002	156,038	-0.64 %	157,037	-0.63 %	158,025	-3.95 %	164,523	-1.99 %	167,857	0.93	0.93	0 0 %
SUPERZ21	Dec 2021	10	133,041	0.00 %	133,041	-20.35 %	167,040	0.00 %	167,040	0.00 %	167,040	0.93	0.93	0 0 %
BLANDU21	Sep 2021	129	129,662	-0.02 %	129,683	0.35 %	129,235	-0.49 %	129,876	0.39 %	129,372	1.08	1.06	0.02 1.89 %
GUNKULU21	Sep 2021	2,124	126,110	-1.56 %	128,108	8.08 %	118,529	-18.99 %	146,306	3.87 %	140,851	4.68	4.76	-0.08 -1.7 %
IRPCU21	Sep 2021	7,382	68,013	2.79 %	66,166	-8.36 %	72,201	-1.37 %	73,201	2.52 %	71,401	3.67	3.71	-0.04 -1.1 %
TTBZ21	Dec 2021	1,000	62,587	1.62 %	61,587	12.85 %	54,573	0.97 %	54,048	-0.88 %	54,530	1.01	1.02	-0.01 -1 %
JASU21	Sep 2021	79	48,507	0.16 %	48,428	-0.94 %	48,890	1.96 %	47,952	-0.01 %	47,958	2.82	2.84	-0.02 -0.7 %
BEAUTYU21	Sep 2021	11	46,542	0.02 %	46,534	-0.23 %	46,642	-8.81 %	51,149	-1.91 %	52,143	1.53	1.54	-0.01 -0.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	13.10	1.00	8.26
HANA	73.75	3.50	4.98
JMT	44.00	2.00	4.76
CKP	5.45	0.20	3.81
KCE	76.25	2.75	3.74
CBG	154.00	5.50	3.70
ERW	2.84	0.08	2.90
TISCO	91.50	2.00	2.23
AAV	2.82	0.06	2.17
WHA	3.10	0.06	1.97

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	3.96	-0.38	-8.76
BCH	23.50	-1.75	-6.93
PTTGC	54.75	-3.75	-6.41
STA	36.75	-2.25	-5.77
BA	11.10	-0.60	-5.13
STGT	38.00	-1.75	-4.40
CPF	25.25	-1.00	-3.81
THANI	4.86	-0.19	-3.76
BDMS	23.20	-0.80	-3.33
SGP	10.50	-0.30	-2.78

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
12/07/2021	49,561	48,718	843	22,989	22,500	489	65,335	66,667	-1,332	137,885	383,447

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2021	17,192	16,013	1,179	4,290	3,306	984	14,772	16,935	-2,163	36,254	39,840

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/07/2021	0	0	0	10,377	623	9,754	4,164	13,918	-9,754	14,541	89,191