

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jul-21	12-Jul-21	Change	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21
S50N21	Jul 2021	943.60	932.10	11.5 1.23 %	426	-2.52 %	437	0.00 %	437	-0.91 %	441	-11.98 %	501
S50Q21	Aug 2021	942.20	927.40	14.8 1.6 %	163	1.88 %	160	19.40 %	134	-2.19 %	137	6.20 %	129
S50U21	Sep 2021	937.30	926.00	11.3 1.22 %	343,298	1.77 %	337,322	0.42 %	335,925	-1.06 %	339,529	4.25 %	325,686
S50Z21	Dec 2021	936.00	925.20	10.8 1.17 %	34,979	-5.91 %	37,175	0.63 %	36,944	2.07 %	36,194	8.28 %	33,427
S50H22	Mar 2022	933.20	922.50	10.7 1.16 %	6,905	-0.29 %	6,925	0.01 %	6,924	1.14 %	6,846	4.15 %	6,573
S50M22	Jun 2022	929.10	918.40	10.7 1.17 %	1,603	12.25 %	1,428	-1.59 %	1,451	23.49 %	1,175	21.76 %	965

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jul-21	12-Jul-21	Change	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21
SIRIU21	Sep 2021	35,938	1.21	1.19	0.02 1.68 %	148,793	-16.58 %	178,359	0.03 %	178,313	-16.28 %	212,986	-14.98 %	250,509
GUNKULU21	Sep 2021	17,940	4.84	4.68	0.16 3.42 %	122,940	-2.51 %	126,110	-1.56 %	128,108	8.08 %	118,529	-18.99 %	146,306
TTBZ21	Dec 2021	9,014	1.03	1.01	0.02 1.98 %	66,589	6.39 %	62,587	1.62 %	61,587	12.85 %	54,573	0.97 %	54,048
IRPCU21	Sep 2021	7,821	3.73	3.67	0.06 1.63 %	64,834	-4.67 %	68,013	2.79 %	66,166	-8.36 %	72,201	-1.37 %	73,201
CHGU21	Sep 2021	6,006	4.04	3.99	0.05 1.25 %	34,858	1.41 %	34,374	25.94 %	27,294	3.61 %	26,343	-26.59 %	35,886
CKPU21	Sep 2021	4,248	5.63	5.41	0.22 4.07 %	9,616	-0.01 %	9,617	89.27 %	5,081	-8.17 %	5,533	-14.69 %	6,486
PTTGCU21	Sep 2021	3,776	57.80	55.43	2.37 4.28 %	4,853	-20.92 %	6,137	27.80 %	4,802	0.06 %	4,799	-8.97 %	5,272
SIRIZ21	Dec 2021	3,064	1.20	1.18	0.02 1.69 %	11,508	9.89 %	10,472	0.02 %	10,470	-48.85 %	20,470	-34.95 %	31,470
BEUCU21	Sep 2021	3,039	13.93	13.30	0.63 4.74 %	9,283	-24.61 %	12,313	4.35 %	11,800	-0.06 %	11,807	17.01 %	10,091
BANPUU21	Sep 2021	2,323	10.87	10.54	0.33 3.13 %	15,835	-6.06 %	16,856	-5.61 %	17,858	5.90 %	16,863	-25.13 %	22,522

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	(+/-)	07-Jul-21	13-Jul-21	12-Jul-21	Change
TTBU21	Sep 2021	955	173,763	0.10 %	173,590	2.57 %	169,242	30.24 %	129,945	10.28 %	117,831	1.04	1.02	0.02 1.96 %
SUPERU21	Sep 2021	19	156,055	0.01 %	156,038	-0.64 %	157,037	-0.63 %	158,025	-3.95 %	164,523	0.93	0.93	0 0 %
SIRIU21	Sep 2021	35,938	148,793	-16.58 %	178,359	0.03 %	178,313	-16.28 %	212,986	-14.98 %	250,509	1.21	1.19	0.02 1.68 %
SUPERZ21	Dec 2021	1,000	134,041	0.75 %	133,041	0.00 %	133,041	-20.35 %	167,040	0.00 %	167,040	0.93	0.93	0 0 %
BLANDU21	Sep 2021	559	129,214	-0.35 %	129,662	-0.02 %	129,683	0.35 %	129,235	-0.49 %	129,876	1.09	1.08	0.01 0.93 %
GUNKULU21	Sep 2021	17,940	122,940	-2.51 %	126,110	-1.56 %	128,108	8.08 %	118,529	-18.99 %	146,306	4.84	4.68	0.2 3.42 %
TTBZ21	Dec 2021	9,014	66,589	6.39 %	62,587	1.62 %	61,587	12.85 %	54,573	0.97 %	54,048	1.03	1.01	0.02 1.98 %
IRPCU21	Sep 2021	7,821	64,834	-4.67 %	68,013	2.79 %	66,166	-8.36 %	72,201	-1.37 %	73,201	3.73	3.67	0.06 1.63 %
JASU21	Sep 2021	1,108	48,577	0.14 %	48,507	0.16 %	48,428	-0.94 %	48,890	1.96 %	47,952	2.84	2.82	0.02 0.71 %
BEAUTYU21	Sep 2021	501	47,043	1.08 %	46,542	0.02 %	46,534	-0.23 %	46,642	-8.81 %	51,149	1.57	1.53	0.04 2.61 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	11.80	0.70	6.31
PTTGC	58.00	3.25	5.94
TTA	15.40	0.80	5.48
BEC	14.00	0.70	5.26
AWC	4.16	0.18	4.52
CPF	26.25	1.00	3.96
MTC	60.50	2.25	3.86
GUNKUL	4.86	0.18	3.85
BANPU	13.70	0.50	3.79
CKP	5.65	0.20	3.67

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	12.70	-0.40	-3.05
CBG	149.50	-4.50	-2.92
KCE	74.75	-1.50	-1.97
BCH	23.30	-0.20	-0.85
RATCH	44.50	-0.25	-0.56
HANA	73.50	-0.25	-0.34
CPN	51.25	0.00	0.00
VNT	37.25	0.00	0.00
MAJOR	21.40	0.00	0.00
MINT	29.50	0.00	0.00
SUPER	0.91	0.00	0.00
STGT	38.00	0.00	0.00
OR	29.00	0.00	0.00
QH	2.24	0.00	0.00

## 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
13/07/2021	77,756	46,734	31,022	35,208	42,314	-7,106	75,767	99,683	-23,916	188,731	387,374

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2021	24,188	20,887	3,301	5,858	4,889	969	19,398	23,668	-4,270	49,444	39,754

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2021	0	0	0	3,417	2,958	459	7,527	7,986	-459	10,944	90,760