

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Jul-21	13-Jul-21	Change	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21
S50N21	Jul 2021	940.30	943.60	-3.3 -0.35 %	407	-4.46 %	426	-2.52 %	437	0.00 %	437	-0.91 %	441
S50Q21	Aug 2021	938.90	942.20	-3.3 -0.35 %	208	27.61 %	163	1.88 %	160	19.40 %	134	-2.19 %	137
S50U21	Sep 2021	936.10	937.30	-1.2 -0.13 %	337,077	-1.81 %	343,298	1.77 %	337,322	0.42 %	335,925	-1.06 %	339,529
S50Z21	Dec 2021	934.90	936.00	-1.1 -0.12 %	34,392	-1.68 %	34,979	-5.91 %	37,175	0.63 %	36,944	2.07 %	36,194
S50H22	Mar 2022	931.90	933.20	-1.3 -0.14 %	6,744	-2.33 %	6,905	-0.29 %	6,925	0.01 %	6,924	1.14 %	6,846
S50M22	Jun 2022	927.80	929.10	-1.3 -0.14 %	1,705	6.36 %	1,603	12.25 %	1,428	-1.59 %	1,451	23.49 %	1,175

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Jul-21	13-Jul-21	Change	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21
GUNKULU21	Sep 2021	34,095	4.84	4.84	0.00 0.00 %	140,075	13.94 %	122,940	-2.51 %	126,110	-1.56 %	128,108	8.08 %	118,529
SIRIU21	Sep 2021	7,643	1.20	1.21	-0.01 -0.83 %	141,284	-5.05 %	148,793	-16.58 %	178,359	0.03 %	178,313	-16.28 %	212,986
CHGU21	Sep 2021	7,448	4.08	4.04	0.04 0.99 %	31,848	-8.64 %	34,858	1.41 %	34,374	25.94 %	27,294	3.61 %	26,343
CKPU21	Sep 2021	5,353	5.81	5.63	0.18 3.20 %	7,781	-19.08 %	9,616	-0.01 %	9,617	89.27 %	5,081	-8.17 %	5,533
TTBU21	Sep 2021	3,858	1.02	1.04	-0.02 -1.92 %	177,104	1.92 %	173,763	0.10 %	173,590	2.57 %	169,242	30.24 %	129,945
PTTGCH22	Mar 2022	3,768	56.62	57.35	-0.73 -1.27 %	7,790	-32.15 %	11,482	-0.01 %	11,483	0.24 %	11,456	0.00 %	11,456
GPSCU21	Sep 2021	3,033	78.95	74.26	4.69 6.32 %	2,589	-14.24 %	3,019	6.04 %	2,847	1.14 %	2,815	0.64 %	2,797
JMTU21	Sep 2021	2,435	46.11	44.02	2.09 4.75 %	1,563	-43.68 %	2,775	-3.28 %	2,869	0.07 %	2,867	-1.61 %	2,914
PTTGCZ21	Dec 2021	2,145	56.74	58.09	-1.35 -2.32 %	3,082	98.84 %	1,550	-6.85 %	1,664	14.29 %	1,456	-2.02 %	1,486
KBANKZ21	Dec 2021	2,123	114.58	116.62	-2.04 -1.75 %	3,643	66.50 %	2,188	1.06 %	2,165	5.82 %	2,046	20.07 %	1,704

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	(+/-)	08-Jul-21	14-Jul-21	13-Jul-21	Change
TTBU21	Sep 2021	3,858	177,104	1.92 %	173,763	0.10 %	173,590	2.57 %	169,242	30.24 %	129,945	1.02	1.04	-0.02 -1.9 %
SUPERU21	Sep 2021	15	156,058	0.00 %	156,055	0.01 %	156,038	-0.64 %	157,037	-0.63 %	158,025	0.93	0.93	0 0 %
SIRIU21	Sep 2021	7,643	141,284	-5.05 %	148,793	-16.58 %	178,359	0.03 %	178,313	-16.28 %	212,986	1.20	1.21	-0.01 -0.8 %
GUNKULU21	Sep 2021	34,095	140,075	13.94 %	122,940	-2.51 %	126,110	-1.56 %	128,108	8.08 %	118,529	4.84	4.84	0 0 %
SUPERZ21	Dec 2021	0	134,041	0.00 %	134,041	0.75 %	133,041	0.00 %	133,041	-20.35 %	167,040	0.93	0.93	0 0 %
BLANDU21	Sep 2021	511	128,723	-0.38 %	129,214	-0.35 %	129,662	-0.02 %	129,683	0.35 %	129,235	1.11	1.09	0.02 1.83 %
BLANDZ21	Dec 2021	500	123,848	-0.40 %	124,348	0.00 %	124,347	0.08 %	124,247	0.00 %	124,247	1.10	1.08	0.02 1.85 %
TTBZ21	Dec 2021	502	66,589	0.00 %	66,589	6.39 %	62,587	1.62 %	61,587	12.85 %	54,573	1.03	1.03	0 0 %
IRPCU21	Sep 2021	1,604	63,385	-2.23 %	64,834	-4.67 %	68,013	2.79 %	66,166	-8.36 %	72,201	3.73	3.73	0 0 %
JASU21	Sep 2021	515	49,078	1.03 %	48,577	0.14 %	48,507	0.16 %	48,428	-0.94 %	48,890	2.81	2.84	-0.03 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	78.75	4.25	5.70
JMT	47.25	2.25	5.00
TOA	34.25	1.50	4.58
CKP	5.85	0.20	3.54
CBG	154.50	5.00	3.34
THCOM	11.60	0.30	2.65
COM7	69.50	1.75	2.58
BCH	23.90	0.60	2.58
WHA	3.20	0.08	2.56
MTC	62.00	1.50	2.48

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	14.80	-0.60	-3.90
PSL	19.50	-0.60	-2.99
PTTEP	111.50	-2.50	-2.19
PTTGC	56.75	-1.25	-2.16
DELTA	574.00	-12.00	-2.05
TOP	50.75	-1.00	-1.93
BBL	105.50	-2.00	-1.86
TU	22.20	-0.40	-1.77
KBANK	114.50	-2.00	-1.72
CENTEL	33.00	-0.50	-1.49

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
14/07/2021	50,431	56,000	-5,569	24,535	24,702	-167	86,335	80,599	5,736	161,301	380,533

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2021	33,932	31,744	2,188	9,222	8,235	987	25,233	28,408	-3,175	68,387	40,648

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2021	0	0	0	2,652	792	1,860	4,506	6,366	-1,860	7,158	92,594