

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jul-21	14-Jul-21	Change	15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21
S50N21	Jul 2021	937.90	940.30	-2.4 -0.26 %	343	-15.72 %	407	-4.46 %	426	-2.52 %	437	0.00 %	437
S50Q21	Aug 2021	937.30	938.90	-1.6 -0.17 %	219	5.29 %	208	27.61 %	163	1.88 %	160	19.40 %	134
S50U21	Sep 2021	934.90	936.10	-1.2 -0.13 %	336,028	-0.31 %	337,077	-1.81 %	343,298	1.77 %	337,322	0.42 %	335,925
S50Z21	Dec 2021	933.70	934.90	-1.2 -0.13 %	34,871	1.39 %	34,392	-1.68 %	34,979	-5.91 %	37,175	0.63 %	36,944
S50H22	Mar 2022	931.00	931.90	-0.9 -0.1 %	6,739	-0.07 %	6,744	-2.33 %	6,905	-0.29 %	6,925	0.01 %	6,924
S50M22	Jun 2022	926.70	927.80	-1.1 -0.12 %	1,837	7.74 %	1,705	6.36 %	1,603	12.25 %	1,428	-1.59 %	1,451

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jul-21	14-Jul-21	Change	15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21
SUPERZ21	Dec 2021	10,000	0.94	0.93	0.01 1.08 %	124,041	-7.46 %	134,041	0.00 %	134,041	0.75 %	133,041	0.00 %	133,041
TTBZ21	Dec 2021	5,510	1.02	1.03	-0.01 -0.97 %	65,082	-2.26 %	66,589	0.00 %	66,589	6.39 %	62,587	1.62 %	61,587
GUNKULU21	Sep 2021	4,436	4.76	4.84	-0.08 -1.65 %	140,002	-0.05 %	140,075	13.94 %	122,940	-2.51 %	126,110	-1.56 %	128,108
CHGU21	Sep 2021	3,786	4.04	4.08	-0.04 -0.98 %	31,264	-1.83 %	31,848	-8.64 %	34,858	1.41 %	34,374	25.94 %	27,294
APU21X	Sep 2021	3,500	8.36	8.11	0.25 3.08 %	12,162	-17.05 %	14,662	0.00 %	14,662	-11.13 %	16,498	6.47 %	15,495
EPGZ21	Dec 2021	3,000	12.45	12.64	-0.19 -1.50 %	5,503	0.00 %	5,503	0.02 %	5,502	37.48 %	4,002	0.00 %	4,002
PSLU21	Sep 2021	2,936	18.41	19.55	-1.14 -5.83 %	10,510	18.48 %	8,871	13.24 %	7,834	7.67 %	7,276	7.65 %	6,759
THANIU21	Sep 2021	2,601	5.02	4.93	0.09 1.83 %	3,052	15.08 %	2,652	0.00 %	2,652	0.00 %	2,652	70.88 %	1,552
GUNKULZ21	Dec 2021	2,501	4.72	4.80	-0.08 -1.67 %	18,810	-2.58 %	19,309	2.77 %	18,789	-5.06 %	19,790	0.00 %	19,790
CKPU21	Sep 2021	2,266	5.80	5.81	-0.01 -0.17 %	6,627	-14.83 %	7,781	-19.08 %	9,616	-0.01 %	9,617	89.27 %	5,081

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	(+/-)	09-Jul-21	15-Jul-21	14-Jul-21	Change
TTBU21	Sep 2021	1,320	176,114	-0.56 %	177,104	1.92 %	173,763	0.10 %	173,590	2.57 %	169,242	1.03	1.02	0.01 0.98 %
SUPERU21	Sep 2021	1,515	154,558	-0.96 %	156,058	0.00 %	156,055	0.01 %	156,038	-0.64 %	157,037	0.94	0.93	0.01 1.08 %
SIRIU21	Sep 2021	79	141,269	-0.01 %	141,284	-5.05 %	148,793	-16.58 %	178,359	0.03 %	178,313	1.19	1.20	-0.01 -0.8 %
GUNKULU21	Sep 2021	4,436	140,002	-0.05 %	140,075	13.94 %	122,940	-2.51 %	126,110	-1.56 %	128,108	4.76	4.84	-0.08 -1.7 %
BLANDU21	Sep 2021	2	128,725	0.00 %	128,723	-0.38 %	129,214	-0.35 %	129,662	-0.02 %	129,683	1.11	1.11	0 0 %
SUPERZ21	Dec 2021	10,000	124,041	-7.46 %	134,041	0.00 %	134,041	0.75 %	133,041	0.00 %	133,041	0.94	0.93	0.01 1.08 %
BLANDZ21	Dec 2021	0	123,848	0.00 %	123,848	-0.40 %	124,348	0.00 %	124,347	0.08 %	124,247	1.10	1.10	0 0 %
TTBZ21	Dec 2021	5,510	65,082	-2.26 %	66,589	0.00 %	66,589	6.39 %	62,587	1.62 %	61,587	1.02	1.03	-0.01 -1 %
IRPCU21	Sep 2021	1,086	64,412	1.62 %	63,385	-2.23 %	64,834	-4.67 %	68,013	2.79 %	66,166	3.72	3.73	-0.01 -0.3 %
JASU21	Sep 2021	30	49,080	0.00 %	49,078	1.03 %	48,577	0.14 %	48,507	0.16 %	48,428	2.82	2.81	0.01 0.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	652.00	78.00	13.59
THG	31.50	1.75	5.88
KEX	39.50	1.50	3.95
TU	23.00	0.80	3.60
ORI	8.70	0.30	3.57
TPIPL	1.78	0.06	3.49
AP	8.45	0.25	3.05
AMATA	18.30	0.50	2.81
ICHI	12.20	0.30	2.52
SPRC	9.10	0.20	2.25

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.50	-1.00	-5.13
BA	11.30	-0.60	-5.04
JMT	45.00	-2.25	-4.76
BLA	26.25	-1.00	-3.67
COM7	67.75	-1.75	-2.52
AOT	60.25	-1.50	-2.43
CK	18.40	-0.40	-2.13
HMPRO	13.80	-0.30	-2.13
SAWAD	70.00	-1.50	-2.10
EA	58.75	-1.25	-2.08

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
15/07/2021	63,185	50,903	12,282	24,713	21,989	2,724	57,039	72,045	-15,006	144,937	380,037

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2021	31,821	26,828	4,993	8,629	8,454	175	26,063	31,231	-5,168	66,513	44,371

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2021	0	0	0	2,191	223	1,968	2,138	4,106	-1,968	4,329	94,857