

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Jul-21	15-Jul-21	Change	16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21
S50N21	Jul 2021	936.70	937.90	-1.2 -0.13 %	297	-13.41 %	343	-15.72 %	407	-4.46 %	426	-2.52 %	437
S50Q21	Aug 2021	936.40	937.30	-0.9 -0.1 %	216	-1.37 %	219	5.29 %	208	27.61 %	163	1.88 %	160
S50U21	Sep 2021	935.20	934.90	0.3 0.03 %	335,706	-0.10 %	336,028	-0.31 %	337,077	-1.81 %	343,298	1.77 %	337,322
S50Z21	Dec 2021	933.80	933.70	0.1 0.01 %	34,229	-1.84 %	34,871	1.39 %	34,392	-1.68 %	34,979	-5.91 %	37,175
S50H22	Mar 2022	931.00	931.00	0 0 %	6,720	-0.28 %	6,739	-0.07 %	6,744	-2.33 %	6,905	-0.29 %	6,925
S50M22	Jun 2022	926.80	926.70	0.1 0.01 %	1,797	-2.18 %	1,837	7.74 %	1,705	6.36 %	1,603	12.25 %	1,428

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Jul-21	15-Jul-21	Change	16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21
GUNKULU21	Sep 2021	65,779	4.86	4.76	0.10 2.10 %	141,889	1.35 %	140,002	-0.05 %	140,075	13.94 %	122,940	-2.51 %	126,110
BTSZ21	Dec 2021	46,503	9.04	8.78	0.26 2.96 %	12,112	-65.01 %	34,612	0.00 %	34,612	-0.16 %	34,667	0.29 %	34,567
GUNKULZ21	Dec 2021	26,510	4.82	4.72	0.10 2.12 %	23,316	23.96 %	18,810	-2.58 %	19,309	2.77 %	18,789	-5.06 %	19,790
APU21X	Sep 2021	8,002	8.48	8.36	0.12 1.44 %	16,164	32.91 %	12,162	-17.05 %	14,662	0.00 %	14,662	-11.13 %	16,498
SIRIU21	Sep 2021	6,648	1.23	1.19	0.04 3.36 %	135,110	-4.36 %	141,269	-0.01 %	141,284	-5.05 %	148,793	-16.58 %	178,359
CHGU21	Sep 2021	5,704	4.15	4.04	0.11 2.72 %	33,282	6.45 %	31,264	-1.83 %	31,848	-8.64 %	34,858	1.41 %	34,374
GPSCZ21	Dec 2021	5,499	79.16	79.58	-0.42 -0.53 %	1,540	-0.45 %	1,547	-25.34 %	2,072	18.47 %	1,749	1.16 %	1,729
BTSU21	Sep 2021	3,581	9.00	8.85	0.15 1.69 %	25,271	0.56 %	25,130	2.43 %	24,535	0.45 %	24,426	0.95 %	24,197
PTGU21	Sep 2021	3,438	17.74	17.35	0.39 2.25 %	10,425	1.74 %	10,247	0.24 %	10,222	6.79 %	9,572	6.33 %	9,002
BCHU21	Sep 2021	3,400	24.81	23.74	1.07 4.51 %	6,187	2.18 %	6,055	30.33 %	4,646	2.43 %	4,536	2.37 %	4,431

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21	(+/-)	13-Jul-21	(+/-)	12-Jul-21	16-Jul-21	15-Jul-21	Change
TTBU21	Sep 2021	1,051	176,121	0.00 %	176,114	-0.56 %	177,104	1.92 %	173,763	0.10 %	173,590	1.02	1.03	-0.01 -1 %
SUPERU21	Sep 2021	2,402	153,558	-0.65 %	154,558	-0.96 %	156,058	0.00 %	156,055	0.01 %	156,038	0.94	0.94	0 0 %
GUNKULU21	Sep 2021	65,779	141,889	1.35 %	140,002	-0.05 %	140,075	13.94 %	122,940	-2.51 %	126,110	4.86	4.76	0.1 2.1 %
SIRIU21	Sep 2021	6,648	135,110	-4.36 %	141,269	-0.01 %	141,284	-5.05 %	148,793	-16.58 %	178,359	1.23	1.19	0.04 3.36 %
BLANDU21	Sep 2021	1,002	129,727	0.78 %	128,725	0.00 %	128,723	-0.38 %	129,214	-0.35 %	129,662	1.11	1.11	0 0 %
SUPERZ21	Dec 2021	0	124,041	0.00 %	124,041	-7.46 %	134,041	0.00 %	134,041	0.75 %	133,041	0.94	0.94	0 0 %
BLANDZ21	Dec 2021	500	123,348	-0.40 %	123,848	0.00 %	123,848	-0.40 %	124,348	0.00 %	124,347	1.10	1.10	0 0 %
TTBZ21	Dec 2021	2,000	67,082	3.07 %	65,082	-2.26 %	66,589	0.00 %	66,589	6.39 %	62,587	1.01	1.02	-0.01 -1 %
IRPCU21	Sep 2021	1,614	64,975	0.87 %	64,412	1.62 %	63,385	-2.23 %	64,834	-4.67 %	68,013	3.74	3.72	0.02 0.54 %
JASU21	Sep 2021	23	49,076	-0.01 %	49,080	0.00 %	49,078	1.03 %	48,577	0.14 %	48,507	2.85	2.82	0.03 1.06 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	39.00	2.00	5.41
STGT	39.50	2.00	5.33
BCH	25.25	1.25	5.21
AMATA	19.20	0.90	4.92
ORI	9.00	0.30	3.45
BANPU	14.00	0.40	2.94
BPP	17.90	0.50	2.87
CKP	5.90	0.15	2.61
MINT	30.00	0.75	2.56
BGRIM	41.75	1.00	2.45

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	586.00	-66.00	-10.12
BA	11.10	-0.20	-1.77
TU	22.70	-0.30	-1.30
BEAUTY	1.56	-0.02	-1.27
TPIPL	1.76	-0.02	-1.12
TASCO	19.30	-0.20	-1.03
S	2.04	-0.02	-0.97
TTB	1.02	-0.01	-0.97
KKP	54.50	-0.50	-0.91
STEC	13.30	-0.10	-0.75

## 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
16/07/2021	56,989	58,207	-1,218	23,161	24,671	-1,510	79,977	77,249	2,728	160,127	378,965

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/07/2021	18,959	24,963	-6,004	5,563	8,176	-2,613	25,224	16,607	8,617	49,746	42,207

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/07/2021	2,440	2,440	0	2,972	2,296	676	4,373	5,049	-676	9,785	96,998