

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | 19-Jul-21 | 16-Jul-21 | Change | 19-Jul-21 | (+/-) | 16-Jul-21 | (+/-) | 15-Jul-21 | (+/-) | 14-Jul-21 | (+/-) | 13-Jul-21 |
| S50N21 | Jul 2021 | 926.70 | 936.70 | -10 -1.07 % | 256 | -13.80 % | 297 | -13.41 % | 343 | -15.72 % | 407 | -4.46 % | 426 |
| S50Q21 | Aug 2021 | 923.60 | 936.40 | -12.8 -1.37 % | 173 | -19.91 % | 216 | -1.37 % | 219 | 5.29 % | 208 | 27.61 % | 163 |
| S50U21 | Sep 2021 | 922.30 | 935.20 | -12.9 -1.38 % | 341,434 | 1.71 % | 335,706 | -0.10 % | 336,028 | -0.31 % | 337,077 | -1.81 % | 343,298 |
| S50Z21 | Dec 2021 | 921.40 | 933.80 | -12.4 -1.33 % | 34,645 | 1.22 % | 34,229 | -1.84 % | 34,871 | 1.39 % | 34,392 | -1.68 % | 34,979 |
| S50H22 | Mar 2022 | 918.60 | 931.00 | -12.4 -1.33 % | 6,801 | 1.21 % | 6,720 | -0.28 % | 6,739 | -0.07 % | 6,744 | -2.33 % | 6,905 |
| S50M22 | Jun 2022 | 914.50 | 926.80 | -12.3 -1.33 % | 1,753 | -2.45 % | 1,797 | -2.18 % | 1,837 | 7.74 % | 1,705 | 6.36 % | 1,603 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|---------|-----------|
| | | | 19-Jul-21 | 16-Jul-21 | Change | 19-Jul-21 | (+/-) | 16-Jul-21 | (+/-) | 15-Jul-21 | (+/-) | 14-Jul-21 | (+/-) | 13-Jul-21 |
| GUNKULU21 | Sep 2021 | 35,183 | 5.01 | 4.86 | 0.15 3.09 % | 131,889 | -7.05 % | 141,889 | 1.35 % | 140,002 | -0.05 % | 140,075 | 13.94 % | 122,940 |
| TTBU21 | Sep 2021 | 6,471 | 1.00 | 1.02 | -0.02 -1.96 % | 179,469 | 1.90 % | 176,121 | 0.00 % | 176,114 | -0.56 % | 177,104 | 1.92 % | 173,763 |
| CHGU21 | Sep 2021 | 6,043 | 4.16 | 4.15 | 0.01 0.24 % | 31,793 | -4.47 % | 33,282 | 6.45 % | 31,264 | -1.83 % | 31,848 | -8.64 % | 34,858 |
| IRPCU21 | Sep 2021 | 3,630 | 3.67 | 3.74 | -0.07 -1.87 % | 65,972 | 1.53 % | 64,975 | 0.87 % | 64,412 | 1.62 % | 63,385 | -2.23 % | 64,834 |
| APU21X | Sep 2021 | 3,001 | 8.34 | 8.48 | -0.14 -1.65 % | 15,165 | -6.18 % | 16,164 | 32.91 % | 12,162 | -17.05 % | 14,662 | 0.00 % | 14,662 |
| SUPERZ21 | Dec 2021 | 3,000 | 0.93 | 0.94 | -0.01 -1.06 % | 127,041 | 2.42 % | 124,041 | 0.00 % | 124,041 | -7.46 % | 134,041 | 0.00 % | 134,041 |
| BTSU21 | Sep 2021 | 2,845 | 8.91 | 9.00 | -0.09 -1.00 % | 27,913 | 10.45 % | 25,271 | 0.56 % | 25,130 | 2.43 % | 24,535 | 0.45 % | 24,426 |
| WHAU21 | Sep 2021 | 2,532 | 3.17 | 3.20 | -0.03 -0.94 % | 27,289 | -0.04 % | 27,299 | 1.84 % | 26,807 | 1.96 % | 26,292 | 0.01 % | 26,290 |
| BCHU21 | Sep 2021 | 2,046 | 25.62 | 24.81 | 0.81 3.26 % | 5,372 | -13.17 % | 6,187 | 2.18 % | 6,055 | 30.33 % | 4,646 | 2.43 % | 4,536 |
| GUNKULZ21 | Dec 2021 | 2,017 | 4.97 | 4.82 | 0.15 3.11 % | 23,319 | 0.01 % | 23,316 | 23.96 % | 18,810 | -2.58 % | 19,309 | 2.77 % | 18,789 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | 19-Jul-21 | (+/-) | 16-Jul-21 | (+/-) | 15-Jul-21 | (+/-) | 14-Jul-21 | (+/-) | 13-Jul-21 | 19-Jul-21 | 16-Jul-21 | Change |
| TTBU21 | Sep 2021 | 6,471 | 179,469 | 1.90 % | 176,121 | 0.00 % | 176,114 | -0.56 % | 177,104 | 1.92 % | 173,763 | 1.00 | 1.02 | -0.02 -2 % |
| SUPERU21 | Sep 2021 | 1 | 153,558 | 0.00 % | 153,558 | -0.65 % | 154,558 | -0.96 % | 156,058 | 0.00 % | 156,055 | 0.93 | 0.94 | -0.01 -1.1 % |
| SIRIU21 | Sep 2021 | 1,340 | 134,064 | -0.77 % | 135,110 | -4.36 % | 141,269 | -0.01 % | 141,284 | -5.05 % | 148,793 | 1.19 | 1.23 | -0.04 -3.3 % |
| GUNKULU21 | Sep 2021 | 35,183 | 131,889 | -7.05 % | 141,889 | 1.35 % | 140,002 | -0.05 % | 140,075 | 13.94 % | 122,940 | 5.01 | 4.86 | 0.2 3.09 % |
| BLANDU21 | Sep 2021 | 1,909 | 128,446 | -0.99 % | 129,727 | 0.78 % | 128,725 | 0.00 % | 128,723 | -0.38 % | 129,214 | 1.10 | 1.11 | -0.01 -0.9 % |
| SUPERZ21 | Dec 2021 | 3,000 | 127,041 | 2.42 % | 124,041 | 0.00 % | 124,041 | -7.46 % | 134,041 | 0.00 % | 134,041 | 0.93 | 0.94 | -0.01 -1.1 % |
| BLANDZ21 | Dec 2021 | 0 | 123,348 | 0.00 % | 123,348 | -0.40 % | 123,848 | 0.00 % | 123,848 | -0.40 % | 124,348 | 1.09 | 1.10 | -0.01 -0.9 % |
| IRPCU21 | Sep 2021 | 3,630 | 65,972 | 1.53 % | 64,975 | 0.87 % | 64,412 | 1.62 % | 63,385 | -2.23 % | 64,834 | 3.67 | 3.74 | -0.07 -1.9 % |
| TTBZ21 | Dec 2021 | 1,566 | 65,602 | -2.21 % | 67,082 | 3.07 % | 65,082 | -2.26 % | 66,589 | 0.00 % | 66,589 | 0.99 | 1.01 | -0.02 -2 % |
| JASU21 | Sep 2021 | 123 | 49,077 | 0.00 % | 49,076 | -0.01 % | 49,080 | 0.00 % | 49,078 | 1.03 % | 48,577 | 2.83 | 2.85 | -0.02 -0.7 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|------|
| | | (Baht) | (%) |
| DTAC | 31.00 | 1.25 | 4.20 |
| GUNKUL | 5.00 | 0.16 | 3.31 |
| BCH | 26.00 | 0.75 | 2.97 |
| BEC | 14.60 | 0.40 | 2.82 |
| BANPU | 14.30 | 0.30 | 2.14 |
| PSL | 19.10 | 0.40 | 2.14 |
| KCE | 76.00 | 1.00 | 1.33 |
| GPSC | 80.25 | 1.00 | 1.26 |
| SCGP | 64.25 | 0.75 | 1.18 |
| TASCO | 19.50 | 0.20 | 1.04 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| KTC | 65.50 | -4.25 | -6.09 |
| PTG | 16.90 | -0.90 | -5.06 |
| IVL | 38.75 | -2.00 | -4.91 |
| CENTEL | 31.25 | -1.50 | -4.58 |
| ITD | 2.28 | -0.10 | -4.20 |
| AAV | 2.68 | -0.10 | -3.60 |
| AEONTS | 188.50 | -7.00 | -3.58 |
| MINT | 29.00 | -1.00 | -3.33 |
| SIRI | 1.18 | -0.04 | -3.28 |
| AMATA | 18.60 | -0.60 | -3.12 |

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 |
| 19/07/2021 | 52,180 | 64,154 | -11,974 | 30,067 | 25,366 | 4,701 | 85,022 | 77,749 | 7,273 | 167,269 | 385,062 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|---------|--------------------|--------|--------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/07/2021 | 37,346 | 50,774 | -13,428 | 9,054 | 11,165 | -2,111 | 46,134 | 30,595 | 15,539 | 92,534 | 51,402 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-------|----------------|-------|--------|--------|---------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 19/07/2021 | 0 | 0 | 0 | 3,942 | 2,474 | 1,468 | 6,385 | 7,853 | -1,468 | 10,327 | 100,491 |