

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jul-21	19-Jul-21	Change	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21
S50N21	Jul 2021	920.00	926.70	-6.7 -0.72 %	230	-10.16 %	256	-13.80 %	297	-13.41 %	343	-15.72 %	407
S50Q21	Aug 2021	917.70	923.60	-5.9 -0.64 %	154	-10.98 %	173	-19.91 %	216	-1.37 %	219	5.29 %	208
S50U21	Sep 2021	914.60	922.30	-7.7 -0.83 %	346,854	1.59 %	341,434	1.71 %	335,706	-0.10 %	336,028	-0.31 %	337,077
S50Z21	Dec 2021	914.10	921.40	-7.3 -0.79 %	35,971	3.83 %	34,645	1.22 %	34,229	-1.84 %	34,871	1.39 %	34,392
S50H22	Mar 2022	911.50	918.60	-7.1 -0.77 %	7,277	7.00 %	6,801	1.21 %	6,720	-0.28 %	6,739	-0.07 %	6,744
S50M22	Jun 2022	907.70	914.50	-6.8 -0.74 %	1,984	13.18 %	1,753	-2.45 %	1,797	-2.18 %	1,837	7.74 %	1,705

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jul-21	19-Jul-21	Change	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21
SUPERZ21	Dec 2021	47,002	0.93	0.93	0.00 0.00 %	92,043	-27.55 %	127,041	2.42 %	124,041	0.00 %	124,041	-7.46 %	134,041
GUNKULU21	Sep 2021	22,166	4.91	5.01	-0.10 -2.00 %	140,184	6.29 %	131,889	-7.05 %	141,889	1.35 %	140,002	-0.05 %	140,075
SIRIU21	Sep 2021	12,021	1.16	1.19	-0.03 -2.52 %	143,610	7.12 %	134,064	-0.77 %	135,110	-4.36 %	141,269	-0.01 %	141,284
BTSZ21	Dec 2021	8,574	8.89	8.95	-0.06 -0.67 %	12,404	5.01 %	11,812	-2.48 %	12,112	-65.01 %	34,612	0.00 %	34,612
JASU21	Sep 2021	8,078	2.98	2.83	0.15 5.30 %	47,315	-3.59 %	49,077	0.00 %	49,076	-0.01 %	49,080	0.00 %	49,078
AAVU21	Sep 2021	8,053	2.54	2.71	-0.17 -6.27 %	6,123	-52.24 %	12,820	-0.21 %	12,847	0.03 %	12,843	-0.06 %	12,851
BANPUU21	Sep 2021	5,572	11.24	11.58	-0.34 -2.94 %	16,074	18.10 %	13,610	-0.48 %	13,676	-12.85 %	15,693	-3.72 %	16,300
AWCZ21	Dec 2021	5,003	3.86	4.01	-0.15 -3.74 %	5,632	21.67 %	4,629	0.00 %	4,629	0.00 %	4,629	0.00 %	4,629
CKPU21	Sep 2021	4,994	5.90	5.85	0.05 0.85 %	7,444	3.40 %	7,199	7.66 %	6,687	0.91 %	6,627	-14.83 %	7,781
IRPCU21	Sep 2021	4,732	3.55	3.67	-0.12 -3.27 %	67,083	1.68 %	65,972	1.53 %	64,975	0.87 %	64,412	1.62 %	63,385

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21	(+/-)	14-Jul-21	20-Jul-21	19-Jul-21	Change
TTBU21	Sep 2021	1,851	180,308	0.47 %	179,469	1.90 %	176,121	0.00 %	176,114	-0.56 %	177,104	0.99	1.00	-0.01 -1 %
SUPERU21	Sep 2021	9	153,565	0.00 %	153,558	0.00 %	153,558	-0.65 %	154,558	-0.96 %	156,058	0.93	0.93	0 0 %
SIRIU21	Sep 2021	12,021	143,610	7.12 %	134,064	-0.77 %	135,110	-4.36 %	141,269	-0.01 %	141,284	1.16	1.19	-0.03 -2.5 %
GUNKULU21	Sep 2021	22,166	140,184	6.29 %	131,889	-7.05 %	141,889	1.35 %	140,002	-0.05 %	140,075	4.91	5.01	-0.1 -2 %
BLANDU21	Sep 2021	1,098	129,219	0.60 %	128,446	-0.99 %	129,727	0.78 %	128,725	0.00 %	128,723	1.08	1.10	-0.02 -1.8 %
BLANDZ21	Dec 2021	1	123,347	0.00 %	123,348	0.00 %	123,348	-0.40 %	123,848	0.00 %	123,848	1.07	1.09	-0.02 -1.8 %
SUPERZ21	Dec 2021	47,002	92,043	-27.55 %	127,041	2.42 %	124,041	0.00 %	124,041	-7.46 %	134,041	0.93	0.93	0 0 %
IRPCU21	Sep 2021	4,732	67,083	1.68 %	65,972	1.53 %	64,975	0.87 %	64,412	1.62 %	63,385	3.55	3.67	-0.1 -3.3 %
TTBZ21	Dec 2021	6	65,607	0.01 %	65,602	-2.21 %	67,082	3.07 %	65,082	-2.26 %	66,589	1.00	0.99	0.01 1.01 %
BEAUTYU21	Sep 2021	2,119	47,504	-2.26 %	48,604	0.00 %	48,605	1.08 %	48,085	2.21 %	47,045	1.50	1.57	-0.07 -4.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	40.00	2.00	5.26
JAS	2.96	0.14	4.96
BPP	18.20	0.60	3.41
DTAC	31.75	0.75	2.42
ADVANC	174.50	3.00	1.75
GULF	33.50	0.50	1.52
TOA	34.00	0.50	1.49
TRUE	3.10	0.04	1.31
JMT	45.75	0.50	1.10
TASCO	19.70	0.20	1.03

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	22.70	-1.30	-5.42
BEC	13.90	-0.70	-4.79
IVL	37.00	-1.75	-4.52
AWC	3.82	-0.18	-4.50
AAV	2.56	-0.12	-4.48
MINT	27.75	-1.25	-4.31
IRPC	3.52	-0.14	-3.83
UNIQ	6.50	-0.25	-3.70
TOP	46.75	-1.75	-3.61
ITD	2.20	-0.08	-3.51

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
20/07/2021	59,588	91,575	-31,987	37,113	33,651	3,462	113,624	85,099	28,525	210,325	392,470

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2021	33,550	26,654	6,896	8,089	5,053	3,036	22,467	32,399	-9,932	64,106	44,736

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2021	0	0	0	1,834	957	877	4,498	5,375	-877	6,332	101,047