

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Jul-21	20-Jul-21	Change	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21
S50N21	Jul 2021	921.50	920.00	1.5 0.16 %	216	-6.09 %	230	-10.16 %	256	-13.80 %	297	-13.41 %	343
S50Q21	Aug 2021	919.30	917.70	1.6 0.17 %	147	-4.55 %	154	-10.98 %	173	-19.91 %	216	-1.37 %	219
S50U21	Sep 2021	916.30	914.60	1.7 0.19 %	345,075	-0.51 %	346,854	1.59 %	341,434	1.71 %	335,706	-0.10 %	336,028
S50Z21	Dec 2021	915.60	914.10	1.5 0.16 %	36,187	0.60 %	35,971	3.83 %	34,645	1.22 %	34,229	-1.84 %	34,871
S50H22	Mar 2022	913.00	911.50	1.5 0.16 %	7,266	-0.15 %	7,277	7.00 %	6,801	1.21 %	6,720	-0.28 %	6,739
S50M22	Jun 2022	909.10	907.70	1.4 0.15 %	2,040	2.82 %	1,984	13.18 %	1,753	-2.45 %	1,797	-2.18 %	1,837

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Jul-21	20-Jul-21	Change	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21
CHGU21	Sep 2021	10,239	4.10	4.15	-0.05 -1.20 %	38,859	11.55 %	34,837	9.57 %	31,793	-4.47 %	33,282	6.45 %	31,264
SUPERZ21	Dec 2021	10,000	0.92	0.93	-0.01 -1.08 %	82,043	-10.86 %	92,043	-27.55 %	127,041	2.42 %	124,041	0.00 %	124,041
GUNKULU21	Sep 2021	7,785	4.88	4.91	-0.03 -0.61 %	137,732	-1.75 %	140,184	6.29 %	131,889	-7.05 %	141,889	1.35 %	140,002
JASU21	Sep 2021	4,744	2.97	2.98	-0.01 -0.34 %	49,914	5.49 %	47,315	-3.59 %	49,077	0.00 %	49,076	-0.01 %	49,080
SIRIU21	Sep 2021	4,396	1.16	1.16	0.00 0.00 %	141,825	-1.24 %	143,610	7.12 %	134,064	-0.77 %	135,110	-4.36 %	141,269
TTBU21	Sep 2021	3,934	0.99	0.99	0.00 0.00 %	184,161	2.14 %	180,308	0.47 %	179,469	1.90 %	176,121	0.00 %	176,114
APZ21X	Dec 2021	3,803	8.09	8.25	-0.16 -1.94 %	10,005	61.32 %	6,202	55.01 %	4,001	59.98 %	2,501	66.73 %	1,500
IRPCU21	Sep 2021	3,335	3.56	3.55	0.01 0.28 %	66,755	-0.49 %	67,083	1.68 %	65,972	1.53 %	64,975	0.87 %	64,412
BANPUZ21	Dec 2021	3,017	10.95	11.30	-0.35 -3.10 %	24,440	14.06 %	21,428	-0.07 %	21,442	0.00 %	21,442	0.06 %	21,430
BANPUH22	Mar 2022	3,001	10.79	11.13	-0.34 -3.05 %	2,120	-58.59 %	5,120	0.00 %	5,120	24.27 %	4,120	94.52 %	2,118

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	(+/-)	15-Jul-21	21-Jul-21	20-Jul-21	Change
TTBU21	Sep 2021	3,934	184,161	2.14 %	180,308	0.47 %	179,469	1.90 %	176,121	0.00 %	176,114	0.99	0.99	0 0 %
SUPERU21	Sep 2021	0	153,565	0.00 %	153,565	0.00 %	153,558	0.00 %	153,558	-0.65 %	154,558	0.92	0.93	-0.01 -1.1 %
SIRIU21	Sep 2021	4,396	141,825	-1.24 %	143,610	7.12 %	134,064	-0.77 %	135,110	-4.36 %	141,269	1.16	1.16	0 0 %
GUNKULU21	Sep 2021	7,785	137,732	-1.75 %	140,184	6.29 %	131,889	-7.05 %	141,889	1.35 %	140,002	4.88	4.91	-0.03 -0.6 %
BLANDU21	Sep 2021	733	128,851	-0.28 %	129,219	0.60 %	128,446	-0.99 %	129,727	0.78 %	128,725	1.08	1.08	0 0 %
BLANDZ21	Dec 2021	0	123,347	0.00 %	123,347	0.00 %	123,348	0.00 %	123,348	-0.40 %	123,848	1.07	1.07	0 0 %
SUPERZ21	Dec 2021	10,000	82,043	-10.86 %	92,043	-27.55 %	127,041	2.42 %	124,041	0.00 %	124,041	0.92	0.93	-0.01 -1.1 %
IRPCU21	Sep 2021	3,335	66,755	-0.49 %	67,083	1.68 %	65,972	1.53 %	64,975	0.87 %	64,412	3.56	3.55	0.01 0.28 %
TTBZ21	Dec 2021	1,001	65,608	0.00 %	65,607	0.01 %	65,602	-2.21 %	67,082	3.07 %	65,082	1.00	1.00	0 0 %
JASU21	Sep 2021	4,744	49,914	5.49 %	47,315	-3.59 %	49,077	0.00 %	49,076	-0.01 %	49,080	2.97	2.98	-0.01 -0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.30	0.90	7.89
MEGA	41.75	1.75	4.38
TOA	35.25	1.25	3.68
THG	31.25	1.00	3.31
IVL	38.00	1.00	2.70
PTTGC	57.50	1.50	2.68
STA	39.00	1.00	2.63
DTAC	32.50	0.75	2.36
SPRC	9.00	0.20	2.27
KCE	76.00	1.50	2.01

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	9.85	-0.45	-4.37
KKP	50.25	-2.00	-3.83
KBANK	105.00	-4.00	-3.67
SCC	408.00	-14.00	-3.32
BANPU	13.40	-0.40	-2.90
AP	8.10	-0.20	-2.41
AAV	2.50	-0.06	-2.34
BPP	17.80	-0.40	-2.20
BCH	25.75	-0.50	-1.90
CKP	5.80	-0.10	-1.69

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
21/07/2021	57,085	55,265	1,820	26,214	31,566	-5,352	76,128	72,596	3,532	159,427	390,931

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2021	33,434	37,621	-4,187	8,399	9,130	-731	31,477	26,559	4,918	73,310	45,411

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2021	0	0	0	3,869	3,602	267	8,302	8,569	-267	12,171	105,341