

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jul-21	21-Jul-21	Change	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21
S50N21	Jul 2021	929.00	921.50	7.5 0.81 %	207	-4.17 %	216	-6.09 %	230	-10.16 %	256	-13.80 %	297
S50Q21	Aug 2021	927.60	919.30	8.3 0.9 %	150	2.04 %	147	-4.55 %	154	-10.98 %	173	-19.91 %	216
S50U21	Sep 2021	923.80	916.30	7.5 0.82 %	340,268	-1.39 %	345,075	-0.51 %	346,854	1.59 %	341,434	1.71 %	335,706
S50Z21	Dec 2021	922.60	915.60	7 0.76 %	35,202	-2.72 %	36,187	0.60 %	35,971	3.83 %	34,645	1.22 %	34,229
S50H22	Mar 2022	920.10	913.00	7.1 0.78 %	7,313	0.65 %	7,266	-0.15 %	7,277	7.00 %	6,801	1.21 %	6,720
S50M22	Jun 2022	916.10	909.10	7 0.77 %	1,961	-3.87 %	2,040	2.82 %	1,984	13.18 %	1,753	-2.45 %	1,797

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jul-21	21-Jul-21	Change	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21
SIRIU21	Sep 2021	28,075	1.18	1.16	0.02 1.72 %	161,812	14.09 %	141,825	-1.24 %	143,610	7.12 %	134,064	-0.77 %	135,110
JASU21	Sep 2021	13,899	3.05	2.97	0.08 2.69 %	56,158	12.51 %	49,914	5.49 %	47,315	-3.59 %	49,077	0.00 %	49,076
GUNKULU21	Sep 2021	6,174	4.85	4.88	-0.03 -0.61 %	142,828	3.70 %	137,732	-1.75 %	140,184	6.29 %	131,889	-7.05 %	141,889
CHGU21	Sep 2021	5,173	4.08	4.10	-0.02 -0.49 %	33,910	-12.74 %	38,859	11.55 %	34,837	9.57 %	31,793	-4.47 %	33,282
SPALIZ21	Dec 2021	5,000	20.87	20.78	0.09 0.43 %	0	0.00 %	0	0.00 %	300	0.00 %	300	0.00 %	0
BECU21	Sep 2021	4,515	14.28	13.80	0.48 3.48 %	10,216	10.81 %	9,219	5.64 %	8,727	9.77 %	7,950	-0.08 %	7,956
TTBZ21	Dec 2021	4,504	1.02	1.00	0.02 2.00 %	69,109	5.34 %	65,608	0.00 %	65,607	0.01 %	65,602	-2.21 %	67,082
TTBU21	Sep 2021	3,836	1.01	0.99	0.02 2.02 %	184,727	0.31 %	184,161	2.14 %	180,308	0.47 %	179,469	1.90 %	176,121
KTBU21	Sep 2021	2,829	10.65	10.13	0.52 5.13 %	11,631	-13.78 %	13,490	3.52 %	13,031	2.33 %	12,734	0.83 %	12,629
TRUEZ21	Dec 2021	2,501	3.09	3.10	-0.01 -0.32 %	21,352	13.26 %	18,853	0.03 %	18,847	3.33 %	18,240	0.05 %	18,231

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	(+/-)	16-Jul-21	22-Jul-21	21-Jul-21	Change
TTBU21	Sep 2021	3,836	184,727	0.31 %	184,161	2.14 %	180,308	0.47 %	179,469	1.90 %	176,121	1.01	0.99	0.02 2.02 %
SIRIU21	Sep 2021	28,075	161,812	14.09 %	141,825	-1.24 %	143,610	7.12 %	134,064	-0.77 %	135,110	1.18	1.16	0.02 1.72 %
SUPERU21	Sep 2021	20	153,562	0.00 %	153,565	0.00 %	153,565	0.00 %	153,558	0.00 %	153,558	0.93	0.92	0.01 1.09 %
GUNKULU21	Sep 2021	6,174	142,828	3.70 %	137,732	-1.75 %	140,184	6.29 %	131,889	-7.05 %	141,889	4.85	4.88	-0.03 -0.6 %
BLANDU21	Sep 2021	2,207	127,892	-0.74 %	128,851	-0.28 %	129,219	0.60 %	128,446	-0.99 %	129,727	1.10	1.08	0.02 1.85 %
BLANDZ21	Dec 2021	2	123,347	0.00 %	123,347	0.00 %	123,347	0.00 %	123,348	0.00 %	123,348	1.09	1.07	0.02 1.87 %
SUPERZ21	Dec 2021	1,400	83,443	1.71 %	82,043	-10.86 %	92,043	-27.55 %	127,041	2.42 %	124,041	0.93	0.92	0.01 1.09 %
TTBZ21	Dec 2021	4,504	69,109	5.34 %	65,608	0.00 %	65,607	0.01 %	65,602	-2.21 %	67,082	1.02	1.00	0.02 2 %
IRPCU21	Sep 2021	1,190	66,756	0.00 %	66,755	-0.49 %	67,083	1.68 %	65,972	1.53 %	64,975	3.58	3.56	0.02 0.56 %
JASU21	Sep 2021	13,899	56,158	12.51 %	49,914	5.49 %	47,315	-3.59 %	49,077	0.00 %	49,076	3.05	2.97	0.08 2.69 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	81.50	5.50	7.24
KEX	41.00	2.75	7.19
BLA	26.75	1.50	5.94
KTB	10.60	0.50	4.95
SCB	95.25	4.00	4.38
BCPG	14.50	0.60	4.32
HANA	78.25	3.00	3.99
BEC	14.30	0.50	3.62
MINT	29.25	1.00	3.54
JAS	3.04	0.08	2.70

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STGT	38.50	-0.75	-1.91
PLANB	5.60	-0.10	-1.75
CHG	4.04	-0.06	-1.46
OSP	37.50	-0.50	-1.32
STA	38.50	-0.50	-1.28
BCH	25.50	-0.25	-0.97
CENTEL	29.50	-0.25	-0.84
GLOBAL	24.00	-0.20	-0.83
GUNKUL	4.82	-0.04	-0.82
THG	31.00	-0.25	-0.80

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
22/07/2021	69,900	46,682	23,218	22,479	26,796	-4,317	49,484	68,385	-18,901	141,863	385,101

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2021	22,893	27,818	-4,925	5,641	6,177	-536	24,848	19,387	5,461	53,382	49,618

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2021	0	0	0	545	2,035	-1,490	4,046	2,556	1,490	4,591	106,846