

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jul-21	22-Jul-21	Change	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21
S50N21	Jul 2021	923.20	929.00	-5.8 -0.62 %	201	-2.90 %	207	-4.17 %	216	-6.09 %	230	-10.16 %	256
S50Q21	Aug 2021	920.00	927.60	-7.6 -0.82 %	154	2.67 %	150	2.04 %	147	-4.55 %	154	-10.98 %	173
S50U21	Sep 2021	917.50	923.80	-6.3 -0.68 %	324,681	-4.58 %	340,268	-1.39 %	345,075	-0.51 %	346,854	1.59 %	341,434
S50Z21	Dec 2021	916.60	922.60	-6 -0.65 %	35,258	0.16 %	35,202	-2.72 %	36,187	0.60 %	35,971	3.83 %	34,645
S50H22	Mar 2022	914.00	920.10	-6.1 -0.66 %	7,286	-0.37 %	7,313	0.65 %	7,266	-0.15 %	7,277	7.00 %	6,801
S50M22	Jun 2022	910.40	916.10	-5.7 -0.62 %	2,310	17.80 %	1,961	-3.87 %	2,040	2.82 %	1,984	13.18 %	1,753

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jul-21	22-Jul-21	Change	23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21
GUNKULU21	Sep 2021	35,516	4.85	4.85	0.00 0.00 %	142,834	0.00 %	142,828	3.70 %	137,732	-1.75 %	140,184	6.29 %	131,889
ORU21	Sep 2021	7,500	28.51	28.55	-0.04 -0.14 %	1,793	-67.94 %	5,593	-0.18 %	5,603	0.00 %	5,603	0.23 %	5,590
JASU21	Sep 2021	6,276	2.93	3.05	-0.12 -3.93 %	51,688	-7.96 %	56,158	12.51 %	49,914	5.49 %	47,315	-3.59 %	49,077
CKU21	Sep 2021	5,426	17.87	17.99	-0.12 -0.67 %	6,921	-28.12 %	9,628	0.00 %	9,628	0.08 %	9,620	1.04 %	9,521
PSLU21	Sep 2021	4,886	21.00	19.64	1.36 6.92 %	5,822	-34.58 %	8,900	0.03 %	8,897	-5.29 %	9,394	-5.76 %	9,968
AMATAZ21	Dec 2021	4,100	18.31	18.35	-0.04 -0.22 %	1,907	-68.25 %	6,007	-15.47 %	7,106	0.00 %	7,106	1.43 %	7,006
IRPCU21	Sep 2021	3,626	3.59	3.58	0.01 0.28 %	67,234	0.72 %	66,756	0.00 %	66,755	-0.49 %	67,083	1.68 %	65,972
AMATAU21	Sep 2021	3,300	18.36	18.40	-0.04 -0.22 %	2,124	-45.87 %	3,924	5.34 %	3,725	-11.83 %	4,225	0.00 %	4,225
BECU21	Sep 2021	3,040	13.88	14.28	-0.40 -2.80 %	9,227	-9.68 %	10,216	10.81 %	9,219	5.64 %	8,727	9.77 %	7,950
SPALIZ21	Dec 2021	2,690	21.28	20.87	0.41 1.96 %	0	0.00 %	0	0.00 %	0	0.00 %	300	0.00 %	300

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 23-Jul-21	(+/-)	22-Jul-21	(+/-)	21-Jul-21	(+/-)	20-Jul-21	(+/-)	19-Jul-21	23-Jul-21	22-Jul-21	Change
TTBU21	Sep 2021	2,461	182,580	-1.16 %	184,727	0.31 %	184,161	2.14 %	180,308	0.47 %	179,469	1.01	1.01	0 0 %
SIRIU21	Sep 2021	217	161,890	0.05 %	161,812	14.09 %	141,825	-1.24 %	143,610	7.12 %	134,064	1.16	1.18	-0.02 -1.7 %
GUNKULU21	Sep 2021	35,516	142,834	0.00 %	142,828	3.70 %	137,732	-1.75 %	140,184	6.29 %	131,889	4.85	4.85	0 0 %
BLANDU21	Sep 2021	2,232	128,947	0.82 %	127,892	-0.74 %	128,851	-0.28 %	129,219	0.60 %	128,446	1.08	1.10	-0.02 -1.8 %
SUPERZ21	Dec 2021	0	83,443	0.00 %	83,443	1.71 %	82,043	-10.86 %	92,043	-27.55 %	127,041	0.94	0.93	0.01 1.08 %
TTBZ21	Dec 2021	2	69,110	0.00 %	69,109	5.34 %	65,608	0.00 %	65,607	0.01 %	65,602	0.99	1.02	-0.03 -2.9 %
IRPCU21	Sep 2021	3,626	67,234	0.72 %	66,756	0.00 %	66,755	-0.49 %	67,083	1.68 %	65,972	3.59	3.58	0.01 0.28 %
JASU21	Sep 2021	6,276	51,688	-7.96 %	56,158	12.51 %	49,914	5.49 %	47,315	-3.59 %	49,077	2.93	3.05	-0.1 -3.9 %
BEAUTYU21	Sep 2021	511	47,010	-1.04 %	47,504	0.00 %	47,504	0.00 %	47,504	-2.26 %	48,604	1.54	1.52	0.02 1.32 %
KTCU21	Sep 2021	106	46,428	0.22 %	46,326	0.00 %	46,324	0.00 %	46,322	-0.20 %	46,417	65.43	65.43	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	21.00	1.40	7.14
TTA	14.70	0.50	3.52
KKP	52.25	1.50	2.96
EA	58.50	1.00	1.74
GFPT	12.70	0.20	1.60
AAV	2.56	0.04	1.59
CHG	4.10	0.06	1.49
TOA	35.50	0.50	1.43
BCH	25.75	0.25	0.98
VNT	37.75	0.25	0.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BTS	8.85	-0.35	-3.80
JMT	44.50	-1.75	-3.78
JAS	2.94	-0.10	-3.29
BEC	13.90	-0.40	-2.80
BEM	7.85	-0.20	-2.48
EPG	12.70	-0.30	-2.31
ORI	8.50	-0.20	-2.30
S	1.94	-0.04	-2.02
STA	37.75	-0.75	-1.95
HANA	76.75	-1.50	-1.92

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
23/07/2021	46,668	49,078	-2,410	26,694	24,978	1,716	77,404	76,710	694	150,766	369,890

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2021	27,463	23,375	4,088	7,446	6,056	1,390	22,116	27,594	-5,478	57,025	45,800

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2021	0	0	0	3,821	20	3,801	4,440	8,241	-3,801	8,261	109,101