

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jun-21	07-Jun-21	Change	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21
S50M21	Jun 2021	969.60	970.70	-1.1 -0.11 %	308,476	2.02 %	302,368	-2.29 %	309,466	-1.39 %	313,828	-0.28 %	314,719
S50N21	Jul 2021	970.70	969.40	1.3 0.13 %	88	1.15 %	87	-1.14 %	88	0.00 %	88	-1.12 %	89
S50Q21	Aug 2021	967.10	968.20	-1.1 -0.11 %	10	11.11 %	9	12.50 %	8	0.00 %	8	0.00 %	8
S50U21	Sep 2021	966.10	967.10	-1 -0.1 %	44,362	4.11 %	42,609	3.96 %	40,985	2.69 %	39,912	3.43 %	38,589
S50Z21	Dec 2021	965.20	966.10	-0.9 -0.09 %	12,552	0.01 %	12,551	0.10 %	12,539	3.19 %	12,151	1.14 %	12,014
S50H22	Mar 2022	962.20	963.20	-1 -0.1 %	4,813	-0.04 %	4,815	-3.35 %	4,982	0.67 %	4,949	2.48 %	4,829

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jun-21	07-Jun-21	Change	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21
SIRIU21	Sep 2021	68,394	1.38	1.43	-0.05 -3.50 %	154,910	-15.61 %	183,554	17.25 %	156,549	60.48 %	97,548	43.61 %	67,927
SIRIM21	Jun 2021	26,656	1.38	1.42	-0.04 -2.82 %	103,267	-19.06 %	127,580	0.63 %	126,781	3.34 %	122,685	-18.21 %	149,997
SUPERM21	Jun 2021	19,322	1.00	1.04	-0.04 -3.85 %	91,017	10.57 %	82,318	-5.72 %	87,311	1.37 %	86,130	-22.96 %	111,801
SUPERU21	Sep 2021	19,227	1.02	1.05	-0.03 -2.86 %	133,831	10.97 %	120,605	37.77 %	87,538	49.77 %	58,450	16.08 %	50,352
ITDM21	Jun 2021	14,113	2.93	2.85	0.08 2.81 %	7,693	-46.42 %	14,357	3.86 %	13,824	-0.14 %	13,843	4.78 %	13,212
ITDU21	Sep 2021	13,434	2.92	2.83	0.09 3.18 %	30,751	4.17 %	29,519	-3.25 %	30,512	5.37 %	28,958	-4.83 %	30,428
BANPUU21	Sep 2021	9,627	14.59	14.04	0.55 3.92 %	32,572	-4.31 %	34,038	47.84 %	23,024	-1.94 %	23,479	7.00 %	21,942
GUNKULU21	Sep 2021	9,553	3.87	3.87	0.00 0.00 %	51,080	12.12 %	45,557	26.82 %	35,923	2.94 %	34,896	25.23 %	27,865
IRPCU21	Sep 2021	8,138	4.08	4.13	-0.05 -1.21 %	35,286	4.74 %	33,690	3.05 %	32,694	6.66 %	30,653	6.96 %	28,659
SUPERZ21	Dec 2021	6,000	1.00	1.04	-0.04 -3.85 %	86,045	7.50 %	80,045	1.27 %	79,045	2.60 %	77,045	2.58 %	75,105

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	08-Jun-21	07-Jun-21	Change
SIRIU21	Sep 2021	68,394	154,910	-15.61 %	183,554	17.25 %	156,549	60.48 %	97,548	43.61 %	67,927	1.38	1.43	-0.05 -3.5 %
BLANDM21	Jun 2021	492	147,240	-0.30 %	147,681	0.00 %	147,688	-0.01 %	147,698	-0.41 %	148,300	1.15	1.15	0 0 %
SUPERU21	Sep 2021	19,227	133,831	10.97 %	120,605	37.77 %	87,538	49.77 %	58,450	16.08 %	50,352	1.02	1.05	-0.03 -2.9 %
BLANDU21	Sep 2021	952	116,374	-0.04 %	116,422	-0.33 %	116,813	-0.37 %	117,248	-2.50 %	120,253	1.14	1.14	0 0 %
IRPCM21	Jun 2021	1,665	105,098	0.11 %	104,983	-0.07 %	105,057	0.01 %	105,049	-6.35 %	112,169	4.05	4.12	-0.07 -1.7 %
SIRIM21	Jun 2021	26,656	103,267	-19.06 %	127,580	0.63 %	126,781	3.34 %	122,685	-18.21 %	149,997	1.38	1.42	-0.04 -2.8 %
SUPERM21	Jun 2021	19,322	91,017	10.57 %	82,318	-5.72 %	87,311	1.37 %	86,130	-22.96 %	111,801	1.00	1.04	-0.04 -3.9 %
SUPERZ21	Dec 2021	6,000	86,045	7.50 %	80,045	1.27 %	79,045	2.60 %	77,045	2.58 %	75,105	1.00	1.04	-0.04 -3.9 %
TTBZ21	Dec 2021	0	67,206	0.00 %	67,206	42.37 %	47,206	0.00 %	47,206	0.00 %	47,206	1.14	1.14	0 0 %
TTBM21	Jun 2021	104	58,123	0.01 %	58,118	-0.14 %	58,200	-0.87 %	58,709	0.05 %	58,678	1.16	1.16	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BAY	33.75	1.75	5.47
PSL	19.80	1.00	5.32
BANPU	14.60	0.60	4.29
PLANB	6.60	0.25	3.94
VGI	6.60	0.25	3.94
CPN	55.50	2.00	3.74
AAV	2.84	0.10	3.65
ITD	2.94	0.10	3.52
KBANK	124.50	3.50	2.89
CK	20.00	0.50	2.56

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.98	-0.05	-4.85
LPN	5.40	-0.25	-4.42
IVL	43.00	-1.75	-3.91
SIRI	1.37	-0.05	-3.52
OR	30.00	-1.00	-3.23
MEGA	35.25	-1.00	-2.76
TOA	35.50	-1.00	-2.74
MAJOR	23.00	-0.60	-2.54
SPALI	21.10	-0.50	-2.31
TOP	58.00	-1.25	-2.11

## 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
08/06/2021	54,780	62,166	-7,386	24,462	23,893	569	83,179	76,362	6,817	162,421	370,301

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2021	12,893	9,688	3,205	3,954	4,367	-413	11,614	14,406	-2,792	28,461	43,598

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2021	0	0	0	1,111	1,407	-296	2,398	2,102	296	3,509	38,460