

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Jun-21	08-Jun-21	Change	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21
S50M21	Jun 2021	978.20	969.60	8.6 0.89 %	300,600	-2.55 %	308,476	2.02 %	302,368	-2.29 %	309,466	-1.39 %	313,828
S50N21	Jul 2021	977.00	970.70	6.3 0.65 %	103	17.05 %	88	1.15 %	87	-1.14 %	88	0.00 %	88
S50Q21	Aug 2021	975.70	967.10	8.6 0.89 %	10	0.00 %	10	11.11 %	9	12.50 %	8	0.00 %	8
S50U21	Sep 2021	974.40	966.10	8.3 0.86 %	42,944	-3.20 %	44,362	4.11 %	42,609	3.96 %	40,985	2.69 %	39,912
S50Z21	Dec 2021	973.50	965.20	8.3 0.86 %	12,448	-0.83 %	12,552	0.01 %	12,551	0.10 %	12,539	3.19 %	12,151
S50H22	Mar 2022	970.40	962.20	8.2 0.85 %	4,898	1.77 %	4,813	-0.04 %	4,815	-3.35 %	4,982	0.67 %	4,949

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jun-21	08-Jun-21	Change	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21
BEAUTYU21	Sep 2021	43,172	1.94	1.83	0.11 6.01 %	45,989	44.05 %	31,925	0.26 %	31,841	2.47 %	31,074	6.90 %	29,068
SUPERZ21	Dec 2021	31,500	1.01	1.00	0.01 1.00 %	110,545	28.47 %	86,045	7.50 %	80,045	1.27 %	79,045	2.60 %	77,045
CHGU21	Sep 2021	12,539	3.62	3.47	0.15 4.32 %	26,827	6.08 %	25,290	0.00 %	25,290	2.02 %	24,790	25.65 %	19,730
SUPERU21	Sep 2021	10,000	1.01	1.02	-0.01 -0.98 %	140,831	5.23 %	133,831	10.97 %	120,605	37.77 %	87,538	49.77 %	58,450
SIRIM21	Jun 2021	9,928	1.41	1.38	0.03 2.17 %	98,651	-4.47 %	103,267	-19.06 %	127,580	0.63 %	126,781	3.34 %	122,685
GUNKULU21	Sep 2021	9,124	3.94	3.87	0.07 1.81 %	54,142	5.99 %	51,080	12.12 %	45,557	26.82 %	35,923	2.94 %	34,896
SIRIU21	Sep 2021	6,355	1.41	1.38	0.03 2.17 %	159,213	2.78 %	154,910	-15.61 %	183,554	17.25 %	156,549	60.48 %	97,548
BANPUU21	Sep 2021	6,095	14.78	14.59	0.19 1.30 %	29,535	-9.32 %	32,572	-4.31 %	34,038	47.84 %	23,024	-1.94 %	23,479
ITDM21	Jun 2021	4,278	2.91	2.93	-0.02 -0.68 %	4,872	-36.67 %	7,693	-46.42 %	14,357	3.86 %	13,824	-0.14 %	13,843
IRPCU21	Sep 2021	4,041	4.08	4.08	0.00 0.00 %	35,321	0.10 %	35,286	4.74 %	33,690	3.05 %	32,694	6.66 %	30,653

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	09-Jun-21	08-Jun-21	Change
SIRIU21	Sep 2021	6,355	159,213	2.78 %	154,910	-15.61 %	183,554	17.25 %	156,549	60.48 %	97,548	1.41	1.38	0.03 2.17 %
BLANDM21	Jun 2021	102	147,240	0.00 %	147,240	-0.30 %	147,681	0.00 %	147,688	-0.01 %	147,698	1.15	1.15	0 0 %
SUPERU21	Sep 2021	10,000	140,831	5.23 %	133,831	10.97 %	120,605	37.77 %	87,538	49.77 %	58,450	1.01	1.02	-0.01 -1 %
BLANDU21	Sep 2021	568	116,942	0.49 %	116,374	-0.04 %	116,422	-0.33 %	116,813	-0.37 %	117,248	1.14	1.14	0 0 %
SUPERZ21	Dec 2021	31,500	110,545	28.47 %	86,045	7.50 %	80,045	1.27 %	79,045	2.60 %	77,045	1.01	1.00	0.01 1 %
IRPCM21	Jun 2021	1,154	105,147	0.05 %	105,098	0.11 %	104,983	-0.07 %	105,057	0.01 %	105,049	4.06	4.05	0.01 0.25 %
SIRIM21	Jun 2021	9,928	98,651	-4.47 %	103,267	-19.06 %	127,580	0.63 %	126,781	3.34 %	122,685	1.41	1.38	0.03 2.17 %
SUPERM21	Jun 2021	1,983	89,750	-1.39 %	91,017	10.57 %	82,318	-5.72 %	87,311	1.37 %	86,130	1.01	1.00	0.01 1 %
TTBZ21	Dec 2021	1	67,207	0.00 %	67,206	0.00 %	67,206	42.37 %	47,206	0.00 %	47,206	1.15	1.14	0.01 0.88 %
TTBM21	Jun 2021	3,290	59,508	2.38 %	58,123	0.01 %	58,118	-0.14 %	58,200	-0.87 %	58,709	1.17	1.16	0.01 0.86 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	69.00	5.25	8.24
CHG	3.70	0.26	7.56
BEAUTY	1.92	0.11	6.08
EA	63.75	3.25	5.37
KCE	72.00	2.50	3.60
AWC	5.10	0.16	3.24
SPRC	10.40	0.30	2.97
SIRI	1.41	0.04	2.92
KBANK	128.00	3.50	2.81
BBL	120.50	3.00	2.55

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	18.90	-0.90	-4.55
MAJOR	22.30	-0.70	-3.04
BPP	19.60	-0.50	-2.49
BEC	13.60	-0.20	-1.45
AAV	2.80	-0.04	-1.41
ITD	2.90	-0.04	-1.36
VNG	7.30	-0.10	-1.35
TPIPL	2.00	-0.02	-0.99
EASTW	10.00	-0.10	-0.99
BCP	26.75	-0.25	-0.93

## 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
09/06/2021	57,574	46,126	11,448	32,548	35,681	-3,133	79,966	88,281	-8,315	170,088	361,003

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2021	16,898	19,998	-3,100	4,644	5,271	-627	22,497	18,770	3,727	44,039	44,401

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2021	0	0	0	423	820	-397	2,111	1,714	397	2,534	38,734