

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jun-21	09-Jun-21	Change	10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21
S50M21	Jun 2021	980.90	978.20	2.7 0.28 %	298,139	-0.82 %	300,600	-2.55 %	308,476	2.02 %	302,368	-2.29 %	309,466
S50N21	Jul 2021	979.70	977.00	2.7 0.28 %	103	0.00 %	103	17.05 %	88	1.15 %	87	-1.14 %	88
S50Q21	Aug 2021	978.40	975.70	2.7 0.28 %	13	30.00 %	10	0.00 %	10	11.11 %	9	12.50 %	8
S50U21	Sep 2021	976.90	974.40	2.5 0.26 %	43,295	0.82 %	42,944	-3.20 %	44,362	4.11 %	42,609	3.96 %	40,985
S50Z21	Dec 2021	976.00	973.50	2.5 0.26 %	12,605	1.26 %	12,448	-0.83 %	12,552	0.01 %	12,551	0.10 %	12,539
S50H22	Mar 2022	973.40	970.40	3 0.31 %	5,065	3.41 %	4,898	1.77 %	4,813	-0.04 %	4,815	-3.35 %	4,982

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jun-21	09-Jun-21	Change	10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21
SUPERU21	Sep 2021	44,094	0.99	1.01	-0.02 -1.98 %	112,873	-19.85 %	140,831	5.23 %	133,831	10.97 %	120,605	37.77 %	87,538
CHGM21	Jun 2021	16,148	3.60	3.63	-0.03 -0.83 %	9,041	735.58 %	1,082	-58.42 %	2,602	-16.15 %	3,103	-0.19 %	3,109
GUNKULU21	Sep 2021	15,502	3.90	3.94	-0.04 -1.02 %	62,644	15.70 %	54,142	5.99 %	51,080	12.12 %	45,557	26.82 %	35,923
BEAUTYU21	Sep 2021	11,422	1.88	1.94	-0.06 -3.09 %	51,376	11.71 %	45,989	44.05 %	31,925	0.26 %	31,841	2.47 %	31,074
SIRIM21	Jun 2021	11,365	1.39	1.41	-0.02 -1.42 %	91,730	-7.02 %	98,651	-4.47 %	103,267	-19.06 %	127,580	0.63 %	126,781
WHAU21	Sep 2021	11,006	3.34	3.36	-0.02 -0.60 %	25,839	15.65 %	22,343	-3.14 %	23,067	-2.12 %	23,566	4.83 %	22,480
BEMM21	Jun 2021	9,883	8.54	8.27	0.27 3.26 %	21,226	-17.87 %	25,845	-0.25 %	25,910	0.15 %	25,872	-0.06 %	25,888
SUPERM21	Jun 2021	7,040	0.97	1.01	-0.04 -3.96 %	86,020	-4.16 %	89,750	-1.39 %	91,017	10.57 %	82,318	-5.72 %	87,311
PSLU21	Sep 2021	6,868	20.60	19.02	1.58 8.31 %	8,320	47.49 %	5,641	36.88 %	4,121	13.78 %	3,622	16.20 %	3,117
BEMU21	Sep 2021	6,203	8.55	8.34	0.21 2.52 %	16,571	-7.81 %	17,974	-1.63 %	18,271	4.83 %	17,430	2.95 %	16,930

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	(+/-)	04-Jun-21	10-Jun-21	09-Jun-21	Change
SIRIU21	Sep 2021	6,178	160,369	0.73 %	159,213	2.78 %	154,910	-15.61 %	183,554	17.25 %	156,549	1.39	1.41	-0.02 -1.4 %
BLANDM21	Jun 2021	2,330	149,240	1.36 %	147,240	0.00 %	147,240	-0.30 %	147,681	0.00 %	147,688	1.16	1.15	0.01 0.87 %
BLANDU21	Sep 2021	2,908	119,642	2.31 %	116,942	0.49 %	116,374	-0.04 %	116,422	-0.33 %	116,813	1.15	1.14	0.01 0.88 %
SUPERU21	Sep 2021	44,094	112,873	-19.85 %	140,831	5.23 %	133,831	10.97 %	120,605	37.77 %	87,538	0.99	1.01	-0.02 -2 %
SUPERZ21	Dec 2021	4,500	108,045	-2.26 %	110,545	28.47 %	86,045	7.50 %	80,045	1.27 %	79,045	0.97	1.01	-0.04 -4 %
IRPCM21	Jun 2021	3,260	103,026	-2.02 %	105,147	0.05 %	105,098	0.11 %	104,983	-0.07 %	105,057	4.01	4.06	-0.05 -1.2 %
SIRIM21	Jun 2021	11,365	91,730	-7.02 %	98,651	-4.47 %	103,267	-19.06 %	127,580	0.63 %	126,781	1.39	1.41	-0.02 -1.4 %
SUPERM21	Jun 2021	7,040	86,020	-4.16 %	89,750	-1.39 %	91,017	10.57 %	82,318	-5.72 %	87,311	0.97	1.01	-0.04 -4 %
TTBZ21	Dec 2021	1	67,207	0.00 %	67,207	0.00 %	67,206	0.00 %	67,206	42.37 %	47,206	1.15	1.15	0 0 %
GUNKULU21	Sep 2021	15,502	62,644	15.70 %	54,142	5.99 %	51,080	12.12 %	45,557	26.82 %	35,923	3.90	3.94	-0.04 -1.0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	20.80	1.90	10.05
TTA	18.90	1.20	6.78
MAJOR	23.70	1.40	6.28
BAM	19.80	1.10	5.88
GFPT	11.40	0.50	4.59
EGCO	183.50	7.00	3.97
BDMS	22.80	0.80	3.64
RATCH	53.00	1.75	3.41
BEM	8.55	0.20	2.40
BGRIM	44.75	1.00	2.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	9.80	-0.60	-5.77
BLA	29.50	-1.25	-4.07
BEC	13.10	-0.50	-3.68
HANA	66.75	-2.25	-3.26
CHG	3.58	-0.12	-3.24
ICHI	12.40	-0.40	-3.13
SUPER	0.96	-0.03	-3.03
STA	43.00	-1.25	-2.82
CKP	5.75	-0.15	-2.54
KCE	70.25	-1.75	-2.43

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
10/06/2021	51,370	44,725	6,645	30,491	27,749	2,742	76,901	86,288	-9,387	158,762	359,220

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2021	15,199	19,120	-3,921	4,638	5,756	-1,118	20,803	15,764	5,039	40,640	45,885

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2021	0	0	0	60	1,156	-1,096	2,354	1,258	1,096	2,414	38,611