

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Jun-21	10-Jun-21	Change	11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21
S50M21	Jun 2021	989.90	980.90	9 0.92 %	300,287	0.72 %	298,139	-0.82 %	300,600	-2.55 %	308,476	2.02 %	302,368
S50N21	Jul 2021	988.70	979.70	9 0.92 %	108	4.85 %	103	0.00 %	103	17.05 %	88	1.15 %	87
S50Q21	Aug 2021	987.40	978.40	9 0.92 %	13	0.00 %	13	30.00 %	10	0.00 %	10	11.11 %	9
S50U21	Sep 2021	985.60	976.90	8.7 0.89 %	45,107	4.19 %	43,295	0.82 %	42,944	-3.20 %	44,362	4.11 %	42,609
S50Z21	Dec 2021	984.70	976.00	8.7 0.89 %	12,658	0.42 %	12,605	1.26 %	12,448	-0.83 %	12,552	0.01 %	12,551
S50H22	Mar 2022	982.00	973.40	8.6 0.88 %	5,119	1.07 %	5,065	3.41 %	4,898	1.77 %	4,813	-0.04 %	4,815

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Jun-21	10-Jun-21	Change	11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21
GUNKULU21	Sep 2021	37,869	4.11	3.90	0.21 5.38 %	52,969	-15.44 %	62,644	15.70 %	54,142	5.99 %	51,080	12.12 %	45,557
BANPUU21	Sep 2021	18,709	15.70	14.51	1.19 8.20 %	15,690	-47.91 %	30,122	1.99 %	29,535	-9.32 %	32,572	-4.31 %	34,038
GUNKULM21	Jun 2021	13,620	4.10	3.87	0.23 5.94 %	22,568	-19.59 %	28,065	3.71 %	27,062	4.10 %	25,997	-4.03 %	27,090
BEAUTYU21	Sep 2021	10,971	1.88	1.88	0.00 0.00 %	42,619	-17.04 %	51,376	11.71 %	45,989	44.05 %	31,925	0.26 %	31,841
BEMU21	Sep 2021	5,586	8.63	8.55	0.08 0.94 %	20,104	21.32 %	16,571	-7.81 %	17,974	-1.63 %	18,271	4.83 %	17,430
SUPERU21	Sep 2021	5,014	0.99	0.99	0.00 0.00 %	113,882	0.89 %	112,873	-19.85 %	140,831	5.23 %	133,831	10.97 %	120,605
STPIM21	Jun 2021	5,000	4.82	4.71	0.11 2.34 %	4,558	-35.42 %	7,058	-17.55 %	8,560	0.00 %	8,560	-0.19 %	8,576
TTAU21	Sep 2021	4,666	18.11	18.90	-0.79 -4.18 %	12,113	15.44 %	10,493	17.21 %	8,952	20.60 %	7,423	38.18 %	5,372
TTBM21	Jun 2021	4,642	1.17	1.17	0.00 0.00 %	54,924	-7.70 %	59,508	0.00 %	59,508	2.38 %	58,123	0.01 %	58,118
ITDU21	Sep 2021	4,231	2.95	2.82	0.13 4.61 %	31,805	0.49 %	31,650	0.41 %	31,521	2.50 %	30,751	4.17 %	29,519

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21	(+/-)	08-Jun-21	(+/-)	07-Jun-21	11-Jun-21	10-Jun-21	Change
SIRIU21	Sep 2021	4,045	160,398	0.02 %	160,369	0.73 %	159,213	2.78 %	154,910	-15.61 %	183,554	1.39	1.39	0 0 %
BLANDM21	Jun 2021	731	149,625	0.26 %	149,240	1.36 %	147,240	0.00 %	147,240	-0.30 %	147,681	1.16	1.16	0 0 %
BLANDU21	Sep 2021	1,583	120,170	0.44 %	119,642	2.31 %	116,942	0.49 %	116,374	-0.04 %	116,422	1.17	1.15	0.02 1.74 %
SUPERU21	Sep 2021	5,014	113,882	0.89 %	112,873	-19.85 %	140,831	5.23 %	133,831	10.97 %	120,605	0.99	0.99	0 0 %
SUPERZ21	Dec 2021	15	108,040	0.00 %	108,045	-2.26 %	110,545	28.47 %	86,045	7.50 %	80,045	0.98	0.97	0.01 1.03 %
IRPCM21	Jun 2021	1,251	102,198	-0.80 %	103,026	-2.02 %	105,147	0.05 %	105,098	0.11 %	104,983	4.05	4.01	0.04 1 %
SIRIM21	Jun 2021	1,582	90,659	-1.17 %	91,730	-7.02 %	98,651	-4.47 %	103,267	-19.06 %	127,580	1.38	1.39	-0.01 -0.7 %
SUPERM21	Jun 2021	275	86,059	0.05 %	86,020	-4.16 %	89,750	-1.39 %	91,017	10.57 %	82,318	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	0	67,207	0.00 %	67,207	0.00 %	67,207	0.00 %	67,206	0.00 %	67,206	1.15	1.15	0 0 %
TTBM21	Jun 2021	4,642	54,924	-7.70 %	59,508	0.00 %	59,508	2.38 %	58,123	0.01 %	58,118	1.17	1.17	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	15.80	1.30	8.97
GUNKUL	4.16	0.30	7.77
AOT	68.50	3.50	5.38
UNIQ	8.65	0.40	4.85
CK	20.90	0.90	4.50
SAWAD	77.50	2.75	3.68
STEC	15.40	0.50	3.36
MTC	64.25	2.00	3.21
BEC	13.50	0.40	3.05
BAY	34.50	1.00	2.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	67.00	-3.25	-4.63
BLA	28.25	-1.25	-4.24
TTA	18.20	-0.70	-3.70
HANA	64.75	-2.00	-3.00
EPG	11.00	-0.30	-2.65
STA	42.25	-0.75	-1.74
DELTA	564.00	-10.00	-1.74
RS	24.00	-0.40	-1.64
TU	18.10	-0.30	-1.63
SIRI	1.36	-0.02	-1.45

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
11/06/2021	51,537	44,486	7,051	24,473	26,311	-1,838	80,841	86,054	-5,213	156,851	363,292

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2021	32,371	30,263	2,108	8,960	7,634	1,326	28,535	31,969	-3,434	69,866	47,012

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2021	0	0	0	5,492	3,892	1,600	8,439	10,039	-1,600	13,931	34,848