

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jun-21	14-Jun-21	Change	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21
S50M21	Jun 2021	979.50	987.60	-8.1 -0.82 %	302,500	0.58 %	300,744	0.15 %	300,287	0.72 %	298,139	-0.82 %	300,600
S50N21	Jul 2021	976.70	986.40	-9.7 -0.98 %	111	0.91 %	110	1.85 %	108	4.85 %	103	0.00 %	103
S50Q21	Aug 2021	977.00	985.10	-8.1 -0.82 %	22	37.50 %	16	23.08 %	13	0.00 %	13	30.00 %	10
S50U21	Sep 2021	975.80	983.90	-8.1 -0.82 %	48,792	6.92 %	45,634	1.17 %	45,107	4.19 %	43,295	0.82 %	42,944
S50Z21	Dec 2021	975.10	983.10	-8 -0.81 %	13,915	4.93 %	13,261	4.76 %	12,658	0.42 %	12,605	1.26 %	12,448
S50H22	Mar 2022	972.20	980.20	-8 -0.82 %	5,411	0.02 %	5,410	5.68 %	5,119	1.07 %	5,065	3.41 %	4,898

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jun-21	14-Jun-21	Change	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21
GUNKULU21	Sep 2021	57,243	4.25	4.40	-0.15 -3.41 %	92,764	48.92 %	62,290	17.60 %	52,969	-15.44 %	62,644	15.70 %	54,142
SIRIU21	Sep 2021	21,025	1.36	1.33	0.03 2.26 %	195,429	10.66 %	176,608	10.11 %	160,398	0.02 %	160,369	0.73 %	159,213
JASU21	Sep 2021	16,099	3.32	3.45	-0.13 -3.77 %	20,728	61.92 %	12,801	116.93 %	5,901	-7.38 %	6,371	0.02 %	6,370
TTBU21	Sep 2021	11,145	1.18	1.20	-0.02 -1.67 %	37,362	-11.56 %	42,247	-3.42 %	43,745	1.25 %	43,206	0.00 %	43,205
GUNKULM21	Jun 2021	8,357	4.23	4.40	-0.17 -3.86 %	19,861	-9.46 %	21,935	-2.80 %	22,568	-19.59 %	28,065	3.71 %	27,062
BEMU21	Sep 2021	8,055	8.65	8.59	0.06 0.70 %	23,726	11.83 %	21,216	5.53 %	20,104	21.32 %	16,571	-7.81 %	17,974
TTBM21	Jun 2021	7,077	1.16	1.18	-0.02 -1.69 %	49,631	-7.90 %	53,889	-1.88 %	54,924	-7.70 %	59,508	0.00 %	59,508
WHAM21	Jun 2021	6,316	3.31	3.31	0.00 0.00 %	20,882	-23.04 %	27,133	-2.90 %	27,942	0.83 %	27,712	-0.96 %	27,981
ITDU21	Sep 2021	5,628	2.64	2.67	-0.03 -1.12 %	31,177	9.01 %	28,601	-10.07 %	31,805	0.49 %	31,650	0.41 %	31,521
THCOMU21	Sep 2021	5,111	12.76	11.90	0.86 7.23 %	12,268	-7.72 %	13,295	4.02 %	12,781	-7.28 %	13,784	7.82 %	12,784

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21	(+/-)	09-Jun-21	15-Jun-21	14-Jun-21	Change
SIRIU21	Sep 2021	21,025	195,429	10.66 %	176,608	10.11 %	160,398	0.02 %	160,369	0.73 %	159,213	1.36	1.33	0.03 2.26 %
BLANDM21	Jun 2021	1,100	148,386	-0.73 %	149,472	-0.10 %	149,625	0.26 %	149,240	1.36 %	147,240	1.16	1.16	0 0 %
SUPERU21	Sep 2021	5,020	120,913	2.56 %	117,893	3.52 %	113,882	0.89 %	112,873	-19.85 %	140,831	0.99	0.99	0 0 %
BLANDU21	Sep 2021	3,377	118,073	-1.86 %	120,313	0.12 %	120,170	0.44 %	119,642	2.31 %	116,942	1.16	1.17	-0.01 -0.9 %
SUPERZ21	Dec 2021	0	108,040	0.00 %	108,040	0.00 %	108,040	0.00 %	108,045	-2.26 %	110,545	0.98	0.97	0.01 1.03 %
IRPCM21	Jun 2021	2,569	97,745	-2.46 %	100,206	-1.95 %	102,198	-0.80 %	103,026	-2.02 %	105,147	4.01	4.07	-0.06 -1.5 %
GUNKULU21	Sep 2021	57,243	92,764	48.92 %	62,290	17.60 %	52,969	-15.44 %	62,644	15.70 %	54,142	4.25	4.40	-0.2 -3.4 %
SIRIM21	Jun 2021	1,451	89,446	-1.27 %	90,598	-0.07 %	90,659	-1.17 %	91,730	-7.02 %	98,651	1.33	1.32	0.01 0.76 %
SUPERM21	Jun 2021	22	86,039	-0.02 %	86,059	0.00 %	86,059	0.05 %	86,020	-4.16 %	89,750	0.98	0.97	0.01 1.03 %
TTBZ21	Dec 2021	5,001	60,706	-7.61 %	65,707	-2.23 %	67,207	0.00 %	67,207	0.00 %	67,207	1.14	1.16	-0.02 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.00	1.20	10.17
BEC	14.10	0.80	6.02
TASCO	20.80	0.70	3.48
MEGA	37.25	1.25	3.47
MAJOR	24.40	0.50	2.09
BLA	28.50	0.50	1.79
SGP	13.00	0.20	1.56
SIRI	1.33	0.02	1.53
BCH	20.60	0.30	1.48
CENDEL	35.50	0.50	1.43

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.24	-0.18	-4.07
KBANK	125.00	-5.00	-3.85
TQM	115.00	-4.50	-3.77
JAS	3.26	-0.12	-3.55
MTC	61.50	-2.00	-3.15
KTC	70.00	-2.25	-3.11
STA	39.25	-1.25	-3.09
SAWAD	73.50	-2.25	-2.97
TVO	33.00	-1.00	-2.94
SCB	102.50	-3.00	-2.84

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
15/06/2021	61,794	61,686	108	32,846	32,072	774	76,307	77,189	-882	170,947	370,751

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2021	21,526	20,780	746	7,606	3,955	3,651	19,224	23,621	-4,397	48,356	49,715

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2021	0	0	0	2,507	356	2,151	2,479	4,630	-2,151	4,986	35,504