

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Jun-21	15-Jun-21	Change	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21
S50M21	Jun 2021	978.30	979.50	-1.2 -0.12 %	306,560	1.34 %	302,500	0.58 %	300,744	0.15 %	300,287	0.72 %	298,139
S50N21	Jul 2021	976.60	976.70	-0.1 -0.01 %	111	0.00 %	111	0.91 %	110	1.85 %	108	4.85 %	103
S50Q21	Aug 2021	975.80	977.00	-1.2 -0.12 %	24	9.09 %	22	37.50 %	16	23.08 %	13	0.00 %	13
S50U21	Sep 2021	974.70	975.80	-1.1 -0.11 %	50,624	3.75 %	48,792	6.92 %	45,634	1.17 %	45,107	4.19 %	43,295
S50Z21	Dec 2021	974.00	975.10	-1.1 -0.11 %	14,271	2.56 %	13,915	4.93 %	13,261	4.76 %	12,658	0.42 %	12,605
S50H22	Mar 2022	970.90	972.20	-1.3 -0.13 %	5,153	-4.77 %	5,411	0.02 %	5,410	5.68 %	5,119	1.07 %	5,065

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Jun-21	15-Jun-21	Change	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21
GUNKULU21	Sep 2021	55,601	4.32	4.25	0.07 1.65 %	89,827	-3.17 %	92,764	48.92 %	62,290	17.60 %	52,969	-15.44 %	62,644
JASU21	Sep 2021	22,405	3.32	3.32	0.00 0.00 %	32,076	54.75 %	20,728	61.92 %	12,801	116.93 %	5,901	-7.38 %	6,371
IRPCU21	Sep 2021	20,288	4.08	4.03	0.05 1.24 %	47,188	14.73 %	41,128	1.35 %	40,579	5.24 %	38,558	1.59 %	37,956
SUPERZ21	Dec 2021	17,000	0.96	0.98	-0.02 -2.04 %	125,040	15.73 %	108,040	0.00 %	108,040	0.00 %	108,040	0.00 %	108,045
GUNKULM21	Jun 2021	15,591	4.36	4.23	0.13 3.07 %	13,827	-30.38 %	19,861	-9.46 %	21,935	-2.80 %	22,568	-19.59 %	28,065
BEMU21	Sep 2021	12,110	8.82	8.65	0.17 1.97 %	20,203	-14.85 %	23,726	11.83 %	21,216	5.53 %	20,104	21.32 %	16,571
SUPERU21	Sep 2021	11,106	0.99	0.99	0.00 0.00 %	132,009	9.18 %	120,913	2.56 %	117,893	3.52 %	113,882	0.89 %	112,873
BEMM21	Jun 2021	8,047	8.75	8.60	0.15 1.74 %	12,646	-33.07 %	18,894	25.92 %	15,005	-17.34 %	18,153	-14.48 %	21,226
IRPCZ21	Dec 2021	5,507	4.06	3.99	0.07 1.75 %	12,030	4.35 %	11,528	14.97 %	10,027	17.59 %	8,527	0.13 %	8,516
SIRIU21	Sep 2021	5,483	1.35	1.36	-0.01 -0.74 %	196,796	0.70 %	195,429	10.66 %	176,608	10.11 %	160,398	0.02 %	160,369

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	(+/-)	10-Jun-21	16-Jun-21	15-Jun-21	Change
SIRIU21	Sep 2021	5,483	196,796	0.70 %	195,429	10.66 %	176,608	10.11 %	160,398	0.02 %	160,369	1.35	1.36	-0.01 -0.7 %
BLANDM21	Jun 2021	570	147,830	-0.37 %	148,386	-0.73 %	149,472	-0.10 %	149,625	0.26 %	149,240	1.15	1.16	-0.01 -0.9 %
SUPERU21	Sep 2021	11,106	132,009	9.18 %	120,913	2.56 %	117,893	3.52 %	113,882	0.89 %	112,873	0.99	0.99	0 0 %
SUPERZ21	Dec 2021	17,000	125,040	15.73 %	108,040	0.00 %	108,040	0.00 %	108,040	0.00 %	108,045	0.96	0.98	-0.02 -2.0 %
BLANDU21	Sep 2021	406	118,460	0.33 %	118,073	-1.86 %	120,313	0.12 %	120,170	0.44 %	119,642	1.15	1.16	-0.01 -0.9 %
IRPCM21	Jun 2021	5,448	92,561	-5.30 %	97,745	-2.46 %	100,206	-1.95 %	102,198	-0.80 %	103,026	4.08	4.01	0.07 1.75 %
GUNKULU21	Sep 2021	55,601	89,827	-3.17 %	92,764	48.92 %	62,290	17.60 %	52,969	-15.44 %	62,644	4.32	4.25	0.07 1.65 %
SIRIM21	Jun 2021	462	89,259	-0.21 %	89,446	-1.27 %	90,598	-0.07 %	90,659	-1.17 %	91,730	1.33	1.33	0 0 %
SUPERM21	Jun 2021	291	85,969	-0.08 %	86,039	-0.02 %	86,059	0.00 %	86,059	0.05 %	86,020	0.96	0.98	-0.02 -2.0 %
TTBZ21	Dec 2021	0	60,706	0.00 %	60,706	-7.61 %	65,707	-2.23 %	67,207	0.00 %	67,207	1.15	1.14	0.01 0.88 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	13.80	0.80	6.15
JMT	42.50	1.75	4.29
COM7	69.75	2.75	4.10
THANI	4.68	0.18	4.00
SCGP	58.00	2.00	3.57
RS	24.30	0.80	3.40
GUNKUL	4.38	0.14	3.30
STGT	41.75	1.25	3.09
ITD	2.70	0.08	3.05
CBG	135.00	4.00	3.05

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	66.50	-3.50	-5.00
BEC	13.50	-0.60	-4.26
AEONTS	195.00	-7.00	-3.47
MBK	14.40	-0.40	-2.70
TASCO	20.30	-0.50	-2.40
MAJOR	23.90	-0.50	-2.05
MTC	60.25	-1.25	-2.03
PSH	14.40	-0.20	-1.37
SAWAD	72.50	-1.00	-1.36
EA	62.25	-0.75	-1.19

## 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
16/06/2021	47,333	53,623	-6,290	24,028	24,344	-316	72,862	66,256	6,606	144,223	376,743

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2021	12,832	11,937	895	2,407	3,208	-801	13,279	13,373	-94	28,518	48,521

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/06/2021	0	0	0	5,940	68	5,872	2,892	8,764	-5,872	8,832	34,026