

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jun-21	16-Jun-21	Change	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21
S50M21	Jun 2021	972.00	978.30	-6.3 -0.64 %	302,626	-1.28 %	306,560	1.34 %	302,500	0.58 %	300,744	0.15 %	300,287
S50N21	Jul 2021	976.60	976.60	0 0 %	106	-4.50 %	111	0.00 %	111	0.91 %	110	1.85 %	108
S50Q21	Aug 2021	969.50	975.80	-6.3 -0.65 %	24	0.00 %	24	9.09 %	22	37.50 %	16	23.08 %	13
S50U21	Sep 2021	968.10	974.70	-6.6 -0.68 %	53,189	5.07 %	50,624	3.75 %	48,792	6.92 %	45,634	1.17 %	45,107
S50Z21	Dec 2021	967.50	974.00	-6.5 -0.67 %	14,664	2.75 %	14,271	2.56 %	13,915	4.93 %	13,261	4.76 %	12,658
S50H22	Mar 2022	964.50	970.90	-6.4 -0.66 %	5,180	0.52 %	5,153	-4.77 %	5,411	0.02 %	5,410	5.68 %	5,119

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jun-21	16-Jun-21	Change	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21
GUNKULU21	Sep 2021	35,054	4.30	4.32	-0.02 -0.46 %	87,871	-2.18 %	89,827	-3.17 %	92,764	48.92 %	62,290	17.60 %	52,969
WHAU21	Sep 2021	27,704	3.40	3.38	0.02 0.59 %	23,819	-19.70 %	29,663	2.86 %	28,838	-1.69 %	29,334	5.39 %	27,833
SIRIU21	Sep 2021	24,245	1.35	1.35	0.00 0.00 %	177,012	-10.05 %	196,796	0.70 %	195,429	10.66 %	176,608	10.11 %	160,398
AAVU21	Sep 2021	17,974	3.08	2.87	0.21 7.32 %	8,649	25.29 %	6,903	8.06 %	6,388	0.71 %	6,343	0.28 %	6,325
BLANDM21	Jun 2021	17,739	1.16	1.15	0.01 0.87 %	131,302	-11.18 %	147,830	-0.37 %	148,386	-0.73 %	149,472	-0.10 %	149,625
BANPUU21	Sep 2021	11,284	15.90	15.24	0.66 4.33 %	15,366	-18.40 %	18,830	-2.54 %	19,321	2.98 %	18,761	19.57 %	15,690
TTBM21	Jun 2021	10,338	1.16	1.17	-0.01 -0.85 %	39,530	-20.35 %	49,631	0.00 %	49,631	-7.90 %	53,889	-1.88 %	54,924
IVLU21	Sep 2021	9,075	41.11	43.55	-2.44 -5.60 %	7,544	-23.77 %	9,896	45.00 %	6,825	-7.46 %	7,375	3.86 %	7,101
BLANDZ21	Dec 2021	7,500	1.15	1.14	0.01 0.88 %	18,721	22.99 %	15,221	0.00 %	15,221	7.03 %	14,221	7.66 %	13,209
GUNKULZ21	Dec 2021	7,201	4.20	4.28	-0.08 -1.87 %	13,261	31.82 %	10,060	-9.03 %	11,058	4.74 %	10,558	4.97 %	10,058

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	(+/-)	11-Jun-21	17-Jun-21	16-Jun-21	Change
SIRIU21	Sep 2021	24,245	177,012	-10.05 %	196,796	0.70 %	195,429	10.66 %	176,608	10.11 %	160,398	1.35	1.35	0 0 %
SUPERU21	Sep 2021	4,105	132,035	0.02 %	132,009	9.18 %	120,913	2.56 %	117,893	3.52 %	113,882	0.99	0.99	0 0 %
BLANDM21	Jun 2021	17,739	131,302	-11.18 %	147,830	-0.37 %	148,386	-0.73 %	149,472	-0.10 %	149,625	1.16	1.15	0.01 0.87 %
SUPERZ21	Dec 2021	5,000	130,040	4.00 %	125,040	15.73 %	108,040	0.00 %	108,040	0.00 %	108,040	0.97	0.96	0.01 1.04 %
BLANDU21	Sep 2021	2,257	119,925	1.24 %	118,460	0.33 %	118,073	-1.86 %	120,313	0.12 %	120,170	1.16	1.15	0.01 0.87 %
IRPCM21	Jun 2021	3,251	89,536	-3.27 %	92,561	-5.30 %	97,745	-2.46 %	100,206	-1.95 %	102,198	4.02	4.08	-0.06 -1.5 %
SIRIM21	Jun 2021	1,232	88,238	-1.14 %	89,259	-0.21 %	89,446	-1.27 %	90,598	-0.07 %	90,659	1.33	1.33	0 0 %
GUNKULU21	Sep 2021	35,054	87,871	-2.18 %	89,827	-3.17 %	92,764	48.92 %	62,290	17.60 %	52,969	4.30	4.32	-0.02 -0.5 %
SUPERM21	Jun 2021	2,121	83,869	-2.44 %	85,969	-0.08 %	86,039	-0.02 %	86,059	0.00 %	86,059	0.97	0.96	0.01 1.04 %
TTBZ21	Dec 2021	1,015	61,715	1.66 %	60,706	0.00 %	60,706	-7.61 %	65,707	-2.23 %	67,207	1.14	1.15	-0.01 -0.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	3.10	0.30	10.71
PSL	21.80	1.30	6.34
TKN	8.00	0.35	4.58
BANPU	16.00	0.70	4.58
BCH	21.20	0.60	2.91
BLA	30.00	0.75	2.56
ICHI	12.70	0.30	2.42
JMT	43.50	1.00	2.35
OSP	37.75	0.75	2.03
SPRC	10.70	0.20	1.90

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	12.90	-0.90	-6.52
IVL	41.25	-2.25	-5.17
BPP	18.80	-0.70	-3.59
SAMART	9.40	-0.35	-3.59
AWC	4.80	-0.16	-3.23
GLOBAL	21.10	-0.70	-3.21
RS	23.60	-0.70	-2.88
TOA	34.00	-1.00	-2.86
GUNKUL	4.26	-0.12	-2.74
JAS	3.20	-0.08	-2.44

## 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
17/06/2021	61,628	65,717	-4,089	28,968	27,089	1,879	76,958	74,748	2,210	167,554	375,789

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2021	30,156	41,217	-11,061	9,054	10,519	-1,465	41,598	29,072	12,526	80,808	54,513

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/06/2021	0	0	0	11,602	2,333	9,269	12,671	21,940	-9,269	24,273	42,141