

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Jun-21	17-Jun-21	Change	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21
S50M21	Jun 2021	970.70	972.00	-1.3 -0.13 %	298,752	-1.28 %	302,626	-1.28 %	306,560	1.34 %	302,500	0.58 %	300,744
S50N21	Jul 2021	970.60	976.60	-6 -0.61 %	118	11.32 %	106	-4.50 %	111	0.00 %	111	0.91 %	110
S50Q21	Aug 2021	968.20	969.50	-1.3 -0.13 %	24	0.00 %	24	0.00 %	24	9.09 %	22	37.50 %	16
S50U21	Sep 2021	967.30	968.10	-0.8 -0.08 %	57,510	8.12 %	53,189	5.07 %	50,624	3.75 %	48,792	6.92 %	45,634
S50Z21	Dec 2021	966.70	967.50	-0.8 -0.08 %	15,259	4.06 %	14,664	2.75 %	14,271	2.56 %	13,915	4.93 %	13,261
S50H22	Mar 2022	963.50	964.50	-1 -0.1 %	5,246	1.27 %	5,180	0.52 %	5,153	-4.77 %	5,411	0.02 %	5,410

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Jun-21	17-Jun-21	Change	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21
GUNKULU21	Sep 2021	129,302	4.89	4.30	0.59 13.72 %	87,957	0.10 %	87,871	-2.18 %	89,827	-3.17 %	92,764	48.92 %	62,290
IRPCM21	Jun 2021	33,848	3.93	4.02	-0.09 -2.24 %	56,055	-37.39 %	89,536	-3.27 %	92,561	-5.30 %	97,745	-2.46 %	100,206
SIRIU21	Sep 2021	32,665	1.37	1.35	0.02 1.48 %	197,142	11.37 %	177,012	-10.05 %	196,796	0.70 %	195,429	10.66 %	176,608
IRPCU21	Sep 2021	10,170	3.98	4.05	-0.07 -1.73 %	54,750	8.89 %	50,282	6.56 %	47,188	14.73 %	41,128	1.35 %	40,579
JASU21	Sep 2021	9,819	3.08	3.22	-0.14 -4.35 %	31,179	-1.32 %	31,596	-1.50 %	32,076	54.75 %	20,728	61.92 %	12,801
TTBU21	Sep 2021	9,049	1.17	1.17	0.00 0.00 %	43,885	12.86 %	38,885	-0.01 %	38,890	4.09 %	37,362	-11.56 %	42,247
SUPERU21	Sep 2021	8,093	0.98	0.99	-0.01 -1.01 %	130,013	-1.53 %	132,035	0.02 %	132,009	9.18 %	120,913	2.56 %	117,893
SIRIZ21	Dec 2021	8,020	1.34	1.31	0.03 2.29 %	29,313	15.89 %	25,293	0.00 %	25,293	0.00 %	25,292	4.12 %	24,292
IRPCZ21	Dec 2021	7,512	3.91	4.00	-0.09 -2.25 %	17,539	45.79 %	12,030	0.00 %	12,030	4.35 %	11,528	14.97 %	10,027
BEMU21	Sep 2021	7,126	8.70	8.74	-0.04 -0.46 %	22,639	15.06 %	19,676	-2.61 %	20,203	-14.85 %	23,726	11.83 %	21,216

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	(+/-)	14-Jun-21	18-Jun-21	17-Jun-21	Change
SIRIU21	Sep 2021	32,665	197,142	11.37 %	177,012	-10.05 %	196,796	0.70 %	195,429	10.66 %	176,608	1.37	1.35	0.02 1.48 %
BLANDM21	Jun 2021	1,698	131,665	0.28 %	131,302	-11.18 %	147,830	-0.37 %	148,386	-0.73 %	149,472	1.15	1.16	-0.01 -0.9 %
SUPERZ21	Dec 2021	1,000	131,040	0.77 %	130,040	4.00 %	125,040	15.73 %	108,040	0.00 %	108,040	0.96	0.97	-0.01 -1.0 %
SUPERU21	Sep 2021	8,093	130,013	-1.53 %	132,035	0.02 %	132,009	9.18 %	120,913	2.56 %	117,893	0.98	0.99	-0.01 -1.0 %
BLANDU21	Sep 2021	4,061	122,530	2.17 %	119,925	1.24 %	118,460	0.33 %	118,073	-1.86 %	120,313	1.16	1.16	0 0 %
GUNKULU21	Sep 2021	129,302	87,957	0.10 %	87,871	-2.18 %	89,827	-3.17 %	92,764	48.92 %	62,290	4.89	4.30	0.6 13.7 %
SIRIM21	Jun 2021	3,988	85,308	-3.32 %	88,238	-1.14 %	89,259	-0.21 %	89,446	-1.27 %	90,598	1.36	1.33	0.03 2.26 %
SUPERM21	Jun 2021	3,224	80,855	-3.59 %	83,869	-2.44 %	85,969	-0.08 %	86,039	-0.02 %	86,059	0.96	0.97	-0.01 -1.0 %
TTBZ21	Dec 2021	4,004	65,719	6.49 %	61,715	1.66 %	60,706	0.00 %	60,706	-7.61 %	65,707	1.14	1.14	0 0 %
IRPCM21	Jun 2021	33,848	56,055	-37.39 %	89,536	-3.27 %	92,561	-5.30 %	97,745	-2.46 %	100,206	3.93	4.02	-0.09 -2.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GUNKUL	4.88	0.62	14.55
SIRI	1.36	0.05	3.82
GPSC	76.50	2.50	3.38
GULF	34.75	1.00	2.96
KCE	72.25	2.00	2.85
EPG	11.50	0.30	2.68
EGCO	184.00	4.00	2.22
HMPRO	14.70	0.30	2.08
MEGA	38.00	0.75	2.01
BA	10.20	0.20	2.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	2.18	-0.12	-5.22
PSL	20.70	-1.10	-5.05
TTCL	4.46	-0.18	-3.88
MINT	31.75	-1.25	-3.79
SPRC	10.30	-0.40	-3.74
AAV	3.00	-0.10	-3.23
JAS	3.10	-0.10	-3.13
TOP	55.50	-1.75	-3.06
SCGP	56.50	-1.75	-3.00
IRPC	3.90	-0.12	-2.99

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
18/06/2021	72,285	74,533	-2,248	33,595	33,354	241	82,481	80,474	2,007	188,361	376,909

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/06/2021	33,447	33,179	268	9,324	9,200	124	36,097	36,489	-392	78,868	53,981

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/06/2021	0	0	0	11,003	349	10,654	4,501	15,155	-10,654	15,504	48,932