

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Jun-21	18-Jun-21	Change	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	
S50M21	Jun 2021	960.30	970.70	-10.4 -1.07 %	292,633	-2.05 %	298,752	-1.28 %	302,626	-1.28 %	306,560	1.34 %	302,500	
S50N21	Jul 2021	960.00	970.60	-10.6 -1.09 %	140	18.64 %	118	11.32 %	106	-4.50 %	111	0.00 %	111	
S50Q21	Aug 2021	957.60	968.20	-10.6 -1.09 %	65	170.83 %	24	0.00 %	24	0.00 %	24	9.09 %	22	
S50U21	Sep 2021	956.80	967.30	-10.5 -1.09 %	64,352	11.90 %	57,510	8.12 %	53,189	5.07 %	50,624	3.75 %	48,792	
S50Z21	Dec 2021	956.30	966.70	-10.4 -1.08 %	15,964	4.62 %	15,259	4.06 %	14,664	2.75 %	14,271	2.56 %	13,915	
S50H22	Mar 2022	953.30	963.50	-10.2 -1.06 %	5,671	8.10 %	5,246	1.27 %	5,180	0.52 %	5,153	-4.77 %	5,411	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Jun-21	18-Jun-21	Change	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	
GUNKULU21	Sep 2021	69,899	4.78	4.89	-0.11 -2.25 %	83,268	-5.33 %	87,957	0.10 %	87,871	-2.18 %	89,827	-3.17 %	92,764	
KTCU21	Sep 2021	25,919	67.45	66.96	0.49 0.73 %	3,281	-5.50 %	3,472	3.46 %	3,356	-12.79 %	3,848	9.82 %	3,504	
KTCM21	Jun 2021	25,638	67.25	67.00	0.25 0.37 %	44,250	-0.24 %	44,358	-0.24 %	44,464	-0.03 %	44,476	-0.81 %	44,839	
SIRIU21	Sep 2021	22,099	1.42	1.37	0.05 3.65 %	208,658	5.84 %	197,142	11.37 %	177,012	-10.05 %	196,796	0.70 %	195,429	
CHGU21	Sep 2021	16,113	3.52	3.46	0.06 1.73 %	39,727	25.66 %	31,614	6.89 %	29,576	1.78 %	29,059	0.35 %	28,959	
CHGM21	Jun 2021	16,020	3.46	3.47	-0.01 -0.29 %	491	-94.22 %	8,495	-5.71 %	9,009	-5.34 %	9,517	5.33 %	9,035	
SUPERU21	Sep 2021	13,098	0.98	0.98	0.00 0.00 %	123,108	-5.31 %	130,013	-1.53 %	132,035	0.02 %	132,009	9.18 %	120,913	
GUNKULZ21	Dec 2021	10,201	4.69	4.84	-0.15 -3.10 %	11,545	-1.69 %	11,744	-11.44 %	13,261	31.82 %	10,060	-9.03 %	11,058	
IRPCU21	Sep 2021	9,429	3.92	3.98	-0.06 -1.51 %	49,584	-9.44 %	54,750	8.89 %	50,282	6.56 %	47,188	14.73 %	41,128	
BEAUTYZ21	Dec 2021	9,000	1.71	1.73	-0.02 -1.16 %	16,018	-23.79 %	21,018	0.02 %	21,013	10.51 %	19,014	0.00 %	19,014	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	(+/-)	16-Jun-21	(+/-)	15-Jun-21	21-Jun-21	18-Jun-21	Change	
SIRIU21	Sep 2021	22,099	208,658	5.84 %	197,142	11.37 %	177,012	-10.05 %	196,796	0.70 %	195,429	1.42	1.37	0.05 3.65 %	
SUPERZ21	Dec 2021	2,000	133,040	1.53 %	131,040	0.77 %	130,040	4.00 %	125,040	15.73 %	108,040	0.96	0.96	0 0 %	
BLANDM21	Jun 2021	43	131,664	0.00 %	131,665	0.28 %	131,302	-11.18 %	147,830	-0.37 %	148,386	1.13	1.15	-0.02 -1.7 %	
BLANDU21	Sep 2021	4,094	123,612	0.88 %	122,530	2.17 %	119,925	1.24 %	118,460	0.33 %	118,073	1.13	1.16	-0.03 -2.6 %	
SUPERU21	Sep 2021	13,098	123,108	-5.31 %	130,013	-1.53 %	132,035	0.02 %	132,009	9.18 %	120,913	0.98	0.98	0 0 %	
SIRIM21	Jun 2021	2,533	83,462	-2.16 %	85,308	-3.32 %	88,238	-1.14 %	89,259	-0.21 %	89,446	1.40	1.36	0.04 2.94 %	
GUNKULU21	Sep 2021	69,899	83,268	-5.33 %	87,957	0.10 %	87,871	-2.18 %	89,827	-3.17 %	92,764	4.78	4.89	-0.1 -2.3 %	
SUPERM21	Jun 2021	6,142	80,752	-0.13 %	80,855	-3.59 %	83,869	-2.44 %	85,969	-0.08 %	86,039	0.96	0.96	0 0 %	
TTBZ21	Dec 2021	1	65,720	0.00 %	65,719	6.49 %	61,715	1.66 %	60,706	0.00 %	60,706	1.13	1.14	-0.01 -0.9 %	
IRPCM21	Jun 2021	6,498	49,687	-11.36 %	56,055	-37.39 %	89,536	-3.27 %	92,561	-5.30 %	97,745	3.88	3.93	-0.05 -1.3 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	4.94	0.40	8.81
SIRI	1.42	0.06	4.41
MAJOR	24.60	1.00	4.24
AAV	3.10	0.10	3.33
HANA	69.25	2.00	2.97
BEC	13.70	0.20	1.48
SUPER	0.96	0.01	1.05
KCE	73.00	0.75	1.04
TTB	1.15	0.01	0.88
GFPT	11.60	0.10	0.87

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCP	25.50	-1.00	-3.77
PSL	20.00	-0.70	-3.38
SGP	11.60	-0.40	-3.33
MTC	58.25	-2.00	-3.32
JAS	3.00	-0.10	-3.23
VGI	6.30	-0.20	-3.08
BAY	31.50	-1.00	-3.08
AP	8.45	-0.25	-2.87
TTA	17.00	-0.50	-2.86
ORI	9.00	-0.25	-2.70

## 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
21/06/2021	63,630	78,378	-14,748	41,614	44,084	-2,470	92,547	75,329	17,218	197,791	378,825

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2021	24,970	23,934	1,036	8,878	8,513	365	25,797	27,198	-1,401	59,645	52,823

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/06/2021	55	55	0	8,969	4,216	4,753	9,622	14,375	-4,753	18,646	54,501