

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jun-21	22-Jun-21	Change	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21
S50M21	Jun 2021	958.40	960.70	-2.3 -0.24 %	277,605	-3.33 %	287,158	-1.87 %	292,633	-2.05 %	298,752	-1.28 %	302,626
S50N21	Jul 2021	957.50	959.80	-2.3 -0.24 %	177	22.07 %	145	3.57 %	140	18.64 %	118	11.32 %	106
S50Q21	Aug 2021	956.30	958.20	-1.9 -0.2 %	72	10.77 %	65	0.00 %	65	170.83 %	24	0.00 %	24
S50U21	Sep 2021	954.90	956.60	-1.7 -0.18 %	81,099	16.91 %	69,366	7.79 %	64,352	11.90 %	57,510	8.12 %	53,189
S50Z21	Dec 2021	953.70	956.00	-2.3 -0.24 %	17,874	9.36 %	16,344	2.38 %	15,964	4.62 %	15,259	4.06 %	14,664
S50H22	Mar 2022	951.00	953.10	-2.1 -0.22 %	5,524	-0.90 %	5,574	-1.71 %	5,671	8.10 %	5,246	1.27 %	5,180

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jun-21	22-Jun-21	Change	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21
SIRIU21	Sep 2021	48,680	1.34	1.37	-0.03 -2.19 %	236,375	18.04 %	200,255	-4.03 %	208,658	5.84 %	197,142	11.37 %	177,012
GUNKULU21	Sep 2021	41,853	4.90	4.86	0.04 0.82 %	113,238	18.49 %	95,569	14.77 %	83,268	-5.33 %	87,957	0.10 %	87,871
SIRIM21	Jun 2021	39,297	1.33	1.36	-0.03 -2.21 %	38,113	-50.64 %	77,221	-7.48 %	83,462	-2.16 %	85,308	-3.32 %	88,238
CHGU21	Sep 2021	29,538	3.69	3.62	0.07 1.93 %	44,768	38.80 %	32,254	-18.81 %	39,727	25.66 %	31,614	6.89 %	29,576
BEMU21	Sep 2021	10,061	8.35	8.54	-0.19 -2.22 %	20,687	-2.24 %	21,161	-10.46 %	23,632	4.39 %	22,639	15.06 %	19,676
TTBU21	Sep 2021	8,122	1.14	1.16	-0.02 -1.72 %	56,700	16.22 %	48,786	2.33 %	47,675	8.64 %	43,885	12.86 %	38,885
PTGU21	Sep 2021	5,854	19.23	19.05	0.18 0.94 %	10,932	-11.52 %	12,356	-0.10 %	12,368	0.00 %	12,368	5.15 %	11,762
SUPERU21	Sep 2021	5,015	0.97	0.97	0.00 0.00 %	122,148	-2.39 %	125,138	1.65 %	123,108	-5.31 %	130,013	-1.53 %	132,035
BEUCU21	Sep 2021	3,750	13.00	13.50	-0.50 -3.70 %	10,082	-3.62 %	10,461	10.66 %	9,453	-8.95 %	10,382	0.08 %	10,374
WHAU21	Sep 2021	3,197	3.31	3.38	-0.07 -2.07 %	26,396	2.00 %	25,879	-1.85 %	26,368	6.16 %	24,838	4.28 %	23,819

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	(+/-)	17-Jun-21	23-Jun-21	22-Jun-21	Change
SIRIU21	Sep 2021	48,680	236,375	18.04 %	200,255	-4.03 %	208,658	5.84 %	197,142	11.37 %	177,012	1.34	1.37	-0.03 -2.2 %
SUPERZ21	Dec 2021	1,000	135,040	0.75 %	134,040	0.75 %	133,040	1.53 %	131,040	0.77 %	130,040	0.95	0.97	-0.02 -2.1 %
SUPERU21	Sep 2021	5,015	122,148	-2.39 %	125,138	1.65 %	123,108	-5.31 %	130,013	-1.53 %	132,035	0.97	0.97	0 0 %
BLANDU21	Sep 2021	2,595	119,297	-1.43 %	121,025	-2.09 %	123,612	0.88 %	122,530	2.17 %	119,925	1.12	1.13	-0.01 -0.9 %
GUNKULU21	Sep 2021	41,853	113,238	18.49 %	95,569	14.77 %	83,268	-5.33 %	87,957	0.10 %	87,871	4.90	4.86	0.04 0.82 %
SUPERM21	Jun 2021	1,035	76,717	-1.32 %	77,747	-3.72 %	80,752	-0.13 %	80,855	-3.59 %	83,869	0.95	0.97	-0.02 -2.1 %
BLANDZ21	Dec 2021	500	75,221	-0.66 %	75,721	339.70 %	17,221	-12.68 %	19,721	5.34 %	18,721	1.11	1.11	0 0 %
BLANDM21	Jun 2021	0	67,018	0.00 %	67,018	-49.10 %	131,664	0.00 %	131,665	0.28 %	131,302	1.12	1.12	0 0 %
TTBU21	Sep 2021	8,122	56,700	16.22 %	48,786	2.33 %	47,675	8.64 %	43,885	12.86 %	38,885	1.14	1.16	-0.02 -1.7 %
IRPCU21	Sep 2021	3,097	50,692	2.10 %	49,649	0.13 %	49,584	-9.44 %	54,750	8.89 %	50,282	3.86	3.92	-0.06 -1.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	556.00	30.00	5.70
CHG	3.70	0.16	4.52
STPI	4.60	0.12	2.68
TTA	16.10	0.30	1.90
ESSO	8.35	0.15	1.83
GFPT	11.50	0.20	1.77
BCH	21.80	0.30	1.40
IVL	41.00	0.50	1.23
HANA	69.00	0.75	1.10
EASTW	10.10	0.10	1.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	47.00	-4.75	-9.18
ERW	2.94	-0.18	-5.77
THCOM	11.30	-0.50	-4.24
EPG	10.70	-0.40	-3.60
MINT	30.75	-1.00	-3.15
THANI	4.94	-0.16	-3.14
ITD	2.54	-0.08	-3.05
ICHI	12.80	-0.40	-3.03
EGCO	175.50	-5.00	-2.77
CRC	35.25	-1.00	-2.76

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
23/06/2021	72,118	76,914	-4,796	36,172	37,511	-1,339	104,820	98,685	6,135	213,110	382,351

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2021	13,723	12,025	1,698	3,721	3,856	-135	14,224	15,787	-1,563	31,668	50,070

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2021	0	0	0	1,364	473	891	5,917	6,808	-891	7,281	58,806