

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jun-21	23-Jun-21	Change	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21
S50M21	Jun 2021	955.40	958.40	-3 -0.31 %	284,193	2.37 %	277,605	-3.33 %	287,158	-1.87 %	292,633	-2.05 %	298,752
S50N21	Jul 2021	953.00	957.50	-4.5 -0.47 %	217	22.60 %	177	22.07 %	145	3.57 %	140	18.64 %	118
S50Q21	Aug 2021	952.90	956.30	-3.4 -0.36 %	111	54.17 %	72	10.77 %	65	0.00 %	65	170.83 %	24
S50U21	Sep 2021	952.70	954.90	-2.2 -0.23 %	127,060	56.67 %	81,099	16.91 %	69,366	7.79 %	64,352	11.90 %	57,510
S50Z21	Dec 2021	951.10	953.70	-2.6 -0.27 %	19,057	6.62 %	17,874	9.36 %	16,344	2.38 %	15,964	4.62 %	15,259
S50H22	Mar 2022	948.10	951.00	-2.9 -0.3 %	6,011	8.82 %	5,524	-0.90 %	5,574	-1.71 %	5,671	8.10 %	5,246

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jun-21	23-Jun-21	Change	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21
GUNKULU21	Sep 2021	48,006	4.89	4.90	-0.01 -0.20 %	110,394	-2.51 %	113,238	18.49 %	95,569	14.77 %	83,268	-5.33 %	87,957
SUPERU21	Sep 2021	29,101	0.96	0.97	-0.01 -1.03 %	143,193	17.23 %	122,148	-2.39 %	125,138	1.65 %	123,108	-5.31 %	130,013
CHGU21	Sep 2021	27,781	3.72	3.69	0.03 0.81 %	47,158	5.34 %	44,768	38.80 %	32,254	-18.81 %	39,727	25.66 %	31,614
SIRIM21	Jun 2021	19,912	1.38	1.33	0.05 3.76 %	26,933	-29.33 %	38,113	-50.64 %	77,221	-7.48 %	83,462	-2.16 %	85,308
SIRIU21	Sep 2021	19,662	1.39	1.34	0.05 3.73 %	226,760	-4.07 %	236,375	18.04 %	200,255	-4.03 %	208,658	5.84 %	197,142
SUPERM21	Jun 2021	15,637	0.94	0.95	-0.01 -1.05 %	61,251	-20.16 %	76,717	-1.32 %	77,747	-3.72 %	80,752	-0.13 %	80,855
ITDU21	Sep 2021	12,338	2.52	2.57	-0.05 -1.95 %	23,217	-31.88 %	34,084	0.43 %	33,939	-6.83 %	36,428	12.32 %	32,432
TTBU21	Sep 2021	10,309	1.15	1.14	0.01 0.88 %	66,839	17.88 %	56,700	16.22 %	48,786	2.33 %	47,675	8.64 %	43,885
IRPCM21	Jun 2021	9,942	3.85	3.87	-0.02 -0.52 %	26,954	-21.33 %	34,261	-0.13 %	34,304	-30.96 %	49,687	-11.36 %	56,055
IRPCU21	Sep 2021	9,085	3.86	3.86	0.00 0.00 %	55,730	9.94 %	50,692	2.10 %	49,649	0.13 %	49,584	-9.44 %	54,750

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	(+/-)	18-Jun-21	24-Jun-21	23-Jun-21	Change
SIRIU21	Sep 2021	19,662	226,760	-4.07 %	236,375	18.04 %	200,255	-4.03 %	208,658	5.84 %	197,142	1.39	1.34	0.05 3.73 %
SUPERU21	Sep 2021	29,101	143,193	17.23 %	122,148	-2.39 %	125,138	1.65 %	123,108	-5.31 %	130,013	0.96	0.97	-0.01 -1.0 %
SUPERZ21	Dec 2021	5,000	140,040	3.70 %	135,040	0.75 %	134,040	0.75 %	133,040	1.53 %	131,040	0.94	0.95	-0.01 -1.1 %
BLANDU21	Sep 2021	2,092	121,304	1.68 %	119,297	-1.43 %	121,025	-2.09 %	123,612	0.88 %	122,530	1.11	1.12	-0.01 -0.9 %
GUNKULU21	Sep 2021	48,006	110,394	-2.51 %	113,238	18.49 %	95,569	14.77 %	83,268	-5.33 %	87,957	4.89	4.90	-0.01 -0.2 %
BLANDZ21	Dec 2021	1,000	74,221	-1.33 %	75,221	-0.66 %	75,721	339.70 %	17,221	-12.68 %	19,721	1.11	1.11	0 0 %
TTBU21	Sep 2021	10,309	66,839	17.88 %	56,700	16.22 %	48,786	2.33 %	47,675	8.64 %	43,885	1.15	1.14	0.01 0.88 %
BLANDM21	Jun 2021	2,276	64,752	-3.38 %	67,018	0.00 %	67,018	-49.10 %	131,664	0.00 %	131,665	1.12	1.12	0 0 %
SUPERM21	Jun 2021	15,637	61,251	-20.16 %	76,717	-1.32 %	77,747	-3.72 %	80,752	-0.13 %	80,855	0.94	0.95	-0.01 -1.1 %
IRPCU21	Sep 2021	9,085	55,730	9.94 %	50,692	2.10 %	49,649	0.13 %	49,584	-9.44 %	54,750	3.86	3.86	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	11.80	0.50	4.42
BLA	29.50	1.00	3.51
SIRI	1.38	0.04	2.99
MAJOR	25.00	0.60	2.46
PTTGC	59.25	1.25	2.16
TU	19.20	0.40	2.13
CHG	3.76	0.06	1.62
GULF	34.00	0.50	1.49
SCC	420.00	6.00	1.45
BDMS	23.10	0.30	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	45.25	-1.75	-3.72
ERW	2.84	-0.10	-3.40
PLANB	6.35	-0.20	-3.05
JAS	2.82	-0.08	-2.76
TPIPL	1.77	-0.05	-2.75
AAV	2.90	-0.08	-2.68
AOT	64.00	-1.75	-2.66
UNIQ	7.45	-0.20	-2.61
SAWAD	68.75	-1.75	-2.48
ITD	2.48	-0.06	-2.36

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
24/06/2021	155,948	170,731	-14,783	43,562	40,065	3,497	116,623	105,337	11,286	316,133	436,649

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2021	19,597	15,926	3,671	7,614	7,495	119	21,674	25,464	-3,790	48,885	48,857

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2021	0	0	0	2,924	95	2,829	5,351	8,180	-2,829	8,275	60,994