

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jun-21	24-Jun-21	Change	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21
S50M21	Jun 2021	954.40	955.40	-1 -0.1 %	234,043	-17.65 %	284,193	2.37 %	277,605	-3.33 %	287,158	-1.87 %	292,633
S50N21	Jul 2021	954.80	953.00	1.8 0.19 %	262	20.74 %	217	22.60 %	177	22.07 %	145	3.57 %	140
S50Q21	Aug 2021	951.20	952.90	-1.7 -0.18 %	147	32.43 %	111	54.17 %	72	10.77 %	65	0.00 %	65
S50U21	Sep 2021	951.20	952.70	-1.5 -0.16 %	220,335	73.41 %	127,060	56.67 %	81,099	16.91 %	69,366	7.79 %	64,352
S50Z21	Dec 2021	949.50	951.10	-1.6 -0.17 %	21,496	12.80 %	19,057	6.62 %	17,874	9.36 %	16,344	2.38 %	15,964
S50H22	Mar 2022	946.60	948.10	-1.5 -0.16 %	5,953	-0.96 %	6,011	8.82 %	5,524	-0.90 %	5,574	-1.71 %	5,671

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jun-21	24-Jun-21	Change	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21
KTCU21	Sep 2021	61,315	66.98	66.70	0.28 0.42 %	46,988	175.46 %	3,684	2.73 %	3,586	0.17 %	3,580	9.11 %	3,281
KTCM21	Jun 2021	61,311	67.00	67.00	0.00 0.00 %	420	-99.04 %	43,926	-0.26 %	44,041	0.00 %	44,041	-0.47 %	44,250
BLANDM21	Jun 2021	54,012	1.12	1.12	0.00 0.00 %	10,740	-83.41 %	64,752	-3.38 %	67,018	0.00 %	67,018	-49.10 %	131,664
BLANDZ21	Dec 2021	50,002	1.11	1.11	0.00 0.00 %	124,223	67.37 %	74,221	-1.33 %	75,221	-0.66 %	75,721	339.70 %	17,221
GUNKULU21	Sep 2021	22,872	4.73	4.89	-0.16 -3.27 %	121,415	9.98 %	110,394	-2.51 %	113,238	18.49 %	95,569	14.77 %	83,268
SUPERM21	Jun 2021	22,051	0.95	0.94	0.01 1.06 %	45,201	-26.20 %	61,251	-20.16 %	76,717	-1.32 %	77,747	-3.72 %	80,752
IRPCU21	Sep 2021	19,750	3.84	3.86	-0.02 -0.52 %	66,836	19.93 %	55,730	9.94 %	50,692	2.10 %	49,649	0.13 %	49,584
IRPCM21	Jun 2021	17,035	3.81	3.85	-0.04 -1.04 %	14,026	-47.96 %	26,954	-21.33 %	34,261	-0.13 %	34,304	-30.96 %	49,687
TTBM21	Jun 2021	16,432	1.12	1.14	-0.02 -1.75 %	22,467	-31.87 %	32,976	-6.99 %	35,454	0.26 %	35,361	-2.56 %	36,289
SUPERU21	Sep 2021	12,063	0.96	0.96	0.00 0.00 %	153,254	7.03 %	143,193	17.23 %	122,148	-2.39 %	125,138	1.65 %	123,108

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	(+/-)	21-Jun-21	25-Jun-21	24-Jun-21	Change
SIRIU21	Sep 2021	3,178	227,778	0.45 %	226,760	-4.07 %	236,375	18.04 %	200,255	-4.03 %	208,658	1.36	1.39	-0.03 -2.2 %
SUPERU21	Sep 2021	12,063	153,254	7.03 %	143,193	17.23 %	122,148	-2.39 %	125,138	1.65 %	123,108	0.96	0.96	0 0 %
SUPERZ21	Dec 2021	4,000	144,040	2.86 %	140,040	3.70 %	135,040	0.75 %	134,040	0.75 %	133,040	0.95	0.94	0.01 1.06 %
BLANDU21	Sep 2021	5,150	124,450	2.59 %	121,304	1.68 %	119,297	-1.43 %	121,025	-2.09 %	123,612	1.11	1.11	0 0 %
BLANDZ21	Dec 2021	50,002	124,223	67.37 %	74,221	-1.33 %	75,221	-0.66 %	75,721	339.70 %	17,221	1.11	1.11	0 0 %
GUNKULU21	Sep 2021	22,872	121,415	9.98 %	110,394	-2.51 %	113,238	18.49 %	95,569	14.77 %	83,268	4.73	4.89	-0.2 -3.3 %
TTBU21	Sep 2021	5,986	72,312	8.19 %	66,839	17.88 %	56,700	16.22 %	48,786	2.33 %	47,675	1.13	1.15	-0.02 -1.7 %
IRPCU21	Sep 2021	19,750	66,836	19.93 %	55,730	9.94 %	50,692	2.10 %	49,649	0.13 %	49,584	3.84	3.86	-0.02 -0.5 %
TTBZ21	Dec 2021	4,500	47,117	9.28 %	43,117	0.01 %	43,114	4.91 %	41,095	-37.47 %	65,720	1.10	1.12	-0.02 -1.8 %
KTCU21	Sep 2021	61,315	46,988	175.46 %	3,684	2.73 %	3,586	0.17 %	3,580	9.11 %	3,281	66.98	66.70	0.3 0.42 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	16.00	0.50	3.23
BDMS	23.70	0.60	2.60
ORI	9.00	0.20	2.27
STA	40.25	0.75	1.90
STGT	41.25	0.75	1.85
TTA	16.20	0.20	1.25
TPIPL	1.79	0.02	1.13
BCP	25.25	0.25	1.00
SCC	424.00	4.00	0.95
KTB	10.80	0.10	0.93

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	24.00	-1.00	-4.00
KCE	68.50	-2.75	-3.86
MBK	13.50	-0.50	-3.57
SPRC	9.85	-0.35	-3.43
THCOM	11.40	-0.40	-3.39
GUNKUL	4.70	-0.16	-3.29
PLANB	6.15	-0.20	-3.15
CENTEL	33.00	-1.00	-2.94
SIRI	1.34	-0.04	-2.90
AAV	2.82	-0.08	-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
25/06/2021	246,761	234,434	12,327	47,473	48,821	-1,348	89,137	100,116	-10,979	383,371	482,236

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/06/2021	13,639	13,436	203	4,468	4,648	-180	17,661	17,684	-23	35,768	47,624

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/06/2021	0	0	0	4,091	4,091	0	8,053	8,053	0	12,144	59,220