

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Jun-21	25-Jun-21	Change	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21
S50M21	Jun 2021	951.00	954.40	-3.4 -0.36 %	125,529	-46.36 %	234,043	-17.65 %	284,193	2.37 %	277,605	-3.33 %	287,158
S50N21	Jul 2021	950.20	954.80	-4.6 -0.48 %	273	4.20 %	262	20.74 %	217	22.60 %	177	22.07 %	145
S50Q21	Aug 2021	948.50	951.20	-2.7 -0.28 %	169	14.97 %	147	32.43 %	111	54.17 %	72	10.77 %	65
S50U21	Sep 2021	946.70	951.20	-4.5 -0.47 %	304,980	38.42 %	220,335	73.41 %	127,060	56.67 %	81,099	16.91 %	69,366
S50Z21	Dec 2021	944.80	949.50	-4.7 -0.49 %	29,315	36.37 %	21,496	12.80 %	19,057	6.62 %	17,874	9.36 %	16,344
S50H22	Mar 2022	941.90	946.60	-4.7 -0.5 %	6,192	4.01 %	5,953	-0.96 %	6,011	8.82 %	5,524	-0.90 %	5,574

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jun-21	25-Jun-21	Change	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21
BTSM21	Jun 2021	53,888	9.11	9.40	-0.29 -3.09 %	4,778	-85.66 %	33,321	-1.77 %	33,921	-10.25 %	37,795	-0.28 %	37,901
BTSZ21	Dec 2021	51,450	8.98	9.27	-0.29 -3.13 %	34,390	316.09 %	8,265	2.48 %	8,065	-2.42 %	8,265	0.00 %	8,265
CHGU21	Sep 2021	26,910	3.83	3.73	0.10 2.68 %	42,022	-6.00 %	44,704	-5.20 %	47,158	5.34 %	44,768	38.80 %	32,254
SUPERM21	Jun 2021	19,061	0.93	0.95	-0.02 -2.11 %	30,151	-33.30 %	45,201	-26.20 %	61,251	-20.16 %	76,717	-1.32 %	77,747
TTBM21	Jun 2021	13,569	1.12	1.12	0.00 0.00 %	8,981	-60.03 %	22,467	-31.87 %	32,976	-6.99 %	35,454	0.26 %	35,361
BEAUTYM21	Jun 2021	12,526	1.67	1.68	-0.01 -0.60 %	516	-96.04 %	13,042	-0.10 %	13,055	-18.97 %	16,112	-0.06 %	16,122
TTBU21	Sep 2021	10,790	1.14	1.13	0.01 0.88 %	82,780	14.48 %	72,312	8.19 %	66,839	17.88 %	56,700	16.22 %	48,786
GUNKULU21	Sep 2021	10,449	4.83	4.73	0.10 2.11 %	120,026	-1.14 %	121,415	9.98 %	110,394	-2.51 %	113,238	18.49 %	95,569
SUPERU21	Sep 2021	10,040	0.95	0.96	-0.01 -1.04 %	161,279	5.24 %	153,254	7.03 %	143,193	17.23 %	122,148	-2.39 %	125,138
PRMM21	Jun 2021	10,029	7.00	7.15	-0.15 -2.10 %	5,271	-55.33 %	11,800	-8.17 %	12,850	-7.35 %	13,869	-12.60 %	15,869

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	(+/-)	22-Jun-21	28-Jun-21	25-Jun-21	Change
SIRIU21	Sep 2021	6,628	231,863	1.79 %	227,778	0.45 %	226,760	-4.07 %	236,375	18.04 %	200,255	1.35	1.36	-0.01 -0.7 %
SUPERU21	Sep 2021	10,040	161,279	5.24 %	153,254	7.03 %	143,193	17.23 %	122,148	-2.39 %	125,138	0.95	0.96	-0.01 -1.0 %
SUPERZ21	Dec 2021	3,000	147,040	2.08 %	144,040	2.86 %	140,040	3.70 %	135,040	0.75 %	134,040	0.93	0.95	-0.02 -2.1 %
BLANDU21	Sep 2021	5,780	130,208	4.63 %	124,450	2.59 %	121,304	1.68 %	119,297	-1.43 %	121,025	1.11	1.11	0 0 %
BLANDZ21	Dec 2021	0	124,223	0.00 %	124,223	67.37 %	74,221	-1.33 %	75,221	-0.66 %	75,721	1.11	1.11	0 0 %
GUNKULU21	Sep 2021	10,449	120,026	-1.14 %	121,415	9.98 %	110,394	-2.51 %	113,238	18.49 %	95,569	4.83	4.73	0.1 2.11 %
TTBU21	Sep 2021	10,790	82,780	14.48 %	72,312	8.19 %	66,839	17.88 %	56,700	16.22 %	48,786	1.14	1.13	0.01 0.88 %
IRPCU21	Sep 2021	9,975	73,649	10.19 %	66,836	19.93 %	55,730	9.94 %	50,692	2.10 %	49,649	3.84	3.84	0 0 %
BEAUTYU21	Sep 2021	5,026	50,889	10.96 %	45,863	-1.08 %	46,363	6.83 %	43,400	1.19 %	42,890	1.67	1.70	-0.03 -1.8 %
TTBZ21	Dec 2021	2,900	49,517	5.09 %	47,117	9.28 %	43,117	0.01 %	43,114	4.91 %	41,095	1.10	1.10	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	21.10	1.40	7.11
KCE	72.75	4.25	6.20
TTA	17.10	0.90	5.56
HANA	70.75	3.00	4.43
JMT	43.50	1.75	4.19
BCH	22.70	0.90	4.13
THCOM	11.70	0.30	2.63
SCGP	59.00	1.50	2.61
GUNKUL	4.82	0.12	2.55
TQM	120.50	3.00	2.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOA	31.50	-1.25	-3.82
AWC	4.42	-0.14	-3.07
BEM	8.15	-0.25	-2.98
BDMS	23.10	-0.60	-2.53
AOT	62.00	-1.50	-2.36
BTS	9.25	-0.20	-2.12
CK	19.10	-0.40	-2.05
KTB	10.60	-0.20	-1.85
GFPT	11.30	-0.20	-1.74
TPIPL	1.76	-0.03	-1.68

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
28/06/2021	225,485	231,205	-5,720	34,530	35,149	-619	93,782	87,443	6,339	353,797	466,458

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/06/2021	16,449	17,126	-677	4,594	4,769	-175	22,916	22,064	852	43,959	47,953

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/06/2021	0	0	0	1,991	1,510	481	5,346	5,827	-481	7,337	60,780