

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jun-21	28-Jun-21	Change	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21
S50N21	Jul 2021	956.50	950.20	6.3 0.66 %	419	53.48 %	273	4.20 %	262	20.74 %	217	22.60 %	177
S50Q21	Aug 2021	954.10	948.50	5.6 0.59 %	180	6.51 %	169	14.97 %	147	32.43 %	111	54.17 %	72
S50U21	Sep 2021	952.90	946.70	6.2 0.65 %	308,721	1.23 %	304,980	38.42 %	220,335	73.41 %	127,060	56.67 %	81,099
S50Z21	Dec 2021	951.40	944.80	6.6 0.7 %	30,510	4.08 %	29,315	36.37 %	21,496	12.80 %	19,057	6.62 %	17,874
S50H22	Mar 2022	948.20	941.90	6.3 0.67 %	6,405	3.44 %	6,192	4.01 %	5,953	-0.96 %	6,011	8.82 %	5,524
S50M22	Jun 2022	942.70	936.30	6.4 0.68 %	37	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jun-21	28-Jun-21	Change	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21
RSM22	Jun 2022	26,710	23.89	24.02	-0.13 -0.54 %	26,710	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SIRIU21	Sep 2021	25,437	1.35	1.35	0.00 0.00 %	243,197	4.89 %	231,863	1.79 %	227,778	0.45 %	226,760	-4.07 %	236,375
SUPERU21	Sep 2021	15,094	0.95	0.95	0.00 0.00 %	176,338	9.34 %	161,279	5.24 %	153,254	7.03 %	143,193	17.23 %	122,148
CHGU21	Sep 2021	13,613	3.80	3.83	-0.03 -0.78 %	37,086	-11.75 %	42,022	-6.00 %	44,704	-5.20 %	47,158	5.34 %	44,768
MINTU21	Sep 2021	8,968	30.00	30.25	-0.25 -0.83 %	4,508	-39.39 %	7,438	2.79 %	7,236	0.06 %	7,232	-2.69 %	7,432
JASU21	Sep 2021	8,550	2.92	2.82	0.10 3.55 %	44,131	14.27 %	38,619	1.55 %	38,029	1.40 %	37,503	1.45 %	36,968
IRPCU21	Sep 2021	6,158	3.89	3.84	0.05 1.30 %	71,671	-2.69 %	73,649	10.19 %	66,836	19.93 %	55,730	9.94 %	50,692
LPNU21	Sep 2021	5,520	5.24	5.20	0.04 0.77 %	14,194	0.11 %	14,178	3.80 %	13,659	3.80 %	13,159	0.12 %	13,143
SUPERZ21	Dec 2021	5,000	0.95	0.93	0.02 2.15 %	152,040	3.40 %	147,040	2.08 %	144,040	2.86 %	140,040	3.70 %	135,040
GUNKULU21	Sep 2021	4,290	4.79	4.83	-0.04 -0.83 %	124,086	3.38 %	120,026	-1.14 %	121,415	9.98 %	110,394	-2.51 %	113,238

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	(+/-)	23-Jun-21	29-Jun-21	28-Jun-21	Change
SIRIU21	Sep 2021	25,437	243,197	4.89 %	231,863	1.79 %	227,778	0.45 %	226,760	-4.07 %	236,375	1.35	1.35	0 0 %
SUPERU21	Sep 2021	15,094	176,338	9.34 %	161,279	5.24 %	153,254	7.03 %	143,193	17.23 %	122,148	0.95	0.95	0 0 %
SUPERZ21	Dec 2021	5,000	152,040	3.40 %	147,040	2.08 %	144,040	2.86 %	140,040	3.70 %	135,040	0.95	0.93	0.02 2.15 %
BLANDU21	Sep 2021	2,341	132,452	1.72 %	130,208	4.63 %	124,450	2.59 %	121,304	1.68 %	119,297	1.10	1.11	-0.01 -0.9 %
BLANDZ21	Dec 2021	0	124,223	0.00 %	124,223	0.00 %	124,223	67.37 %	74,221	-1.33 %	75,221	1.09	1.11	-0.02 -1.8 %
GUNKULU21	Sep 2021	4,290	124,086	3.38 %	120,026	-1.14 %	121,415	9.98 %	110,394	-2.51 %	113,238	4.79	4.83	-0.04 -0.8 %
TTBU21	Sep 2021	2,010	83,785	1.21 %	82,780	14.48 %	72,312	8.19 %	66,839	17.88 %	56,700	1.13	1.14	-0.01 -0.9 %
IRPCU21	Sep 2021	6,158	71,671	-2.69 %	73,649	10.19 %	66,836	19.93 %	55,730	9.94 %	50,692	3.89	3.84	0.05 1.3 %
TTBZ21	Dec 2021	2,000	51,517	4.04 %	49,517	5.09 %	47,117	9.28 %	43,117	0.01 %	43,114	1.12	1.10	0.02 1.82 %
BEAUTYU21	Sep 2021	6	50,893	0.01 %	50,889	10.96 %	45,863	-1.08 %	46,363	6.83 %	43,400	1.70	1.67	0.03 1.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BA	10.30	0.75	7.85
BEC	14.20	0.70	5.19
DELTA	592.00	28.00	4.96
COM7	71.75	2.75	3.99
BCH	23.50	0.80	3.52
CBG	142.00	4.50	3.27
STA	41.50	1.25	3.11
EPG	11.00	0.30	2.80
CKP	5.70	0.15	2.70
TU	20.20	0.50	2.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AWC	4.30	-0.12	-2.71
SGP	11.20	-0.30	-2.61
BANPU	15.60	-0.30	-1.89
M	52.75	-1.00	-1.86
BLA	28.75	-0.50	-1.71
MINT	30.00	-0.50	-1.64
PTG	18.40	-0.30	-1.60
GUNKUL	4.76	-0.06	-1.24
GLOBAL	20.50	-0.20	-0.97
BLAND	1.11	-0.01	-0.89

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
29/06/2021	89,925	90,089	-164	33,766	37,284	-3,518	105,567	101,885	3,682	229,258	397,476

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2021	17,808	14,640	3,168	3,943	3,616	327	18,414	21,909	-3,495	40,165	49,667

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2021	0	0	0	5,115	2,748	2,367	6,844	9,211	-2,367	11,959	65,919