

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jun-21	29-Jun-21	Change	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21
S50N21	Jul 2021	952.00	956.50	-4.5 -0.47 %	419	0.00 %	419	53.48 %	273	4.20 %	262	20.74 %	217
S50Q21	Aug 2021	946.70	954.10	-7.4 -0.78 %	219	21.67 %	180	6.51 %	169	14.97 %	147	32.43 %	111
S50U21	Sep 2021	947.50	952.90	-5.4 -0.57 %	315,448	2.18 %	308,721	1.23 %	304,980	38.42 %	220,335	73.41 %	127,060
S50Z21	Dec 2021	946.20	951.40	-5.2 -0.55 %	30,924	1.36 %	30,510	4.08 %	29,315	36.37 %	21,496	12.80 %	19,057
S50H22	Mar 2022	943.20	948.20	-5 -0.53 %	6,362	-0.67 %	6,405	3.44 %	6,192	4.01 %	5,953	-0.96 %	6,011
S50M22	Jun 2022	939.70	942.70	-3 -0.32 %	296	700.00 %	37	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								
			30-Jun-21	29-Jun-21	Change	30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21
GUNKULU21	Sep 2021	14,374	4.74	4.79	-0.05 -1.04 %	128,118	3.25 %	124,086	3.38 %	120,026	-1.14 %	121,415	9.98 %	110,394
IRPCU21	Sep 2021	5,343	3.90	3.89	0.01 0.26 %	72,814	1.59 %	71,671	-2.69 %	73,649	10.19 %	66,836	19.93 %	55,730
SIRIU21	Sep 2021	5,265	1.35	1.35	0.00 0.00 %	248,018	1.98 %	243,197	4.89 %	231,863	1.79 %	227,778	0.45 %	226,760
CHGU21	Sep 2021	5,260	3.91	3.80	0.11 2.89 %	36,700	-1.04 %	37,086	-11.75 %	42,022	-6.00 %	44,704	-5.20 %	47,158
BCHU21	Sep 2021	4,887	23.09	23.00	0.09 0.39 %	4,820	-25.44 %	6,465	44.96 %	4,460	7.44 %	4,151	0.24 %	4,141
GUNKULZ21	Dec 2021	4,770	4.70	4.75	-0.05 -1.05 %	23,787	18.83 %	20,017	5.26 %	19,017	94.31 %	9,787	-4.57 %	10,256
BEUCU21	Sep 2021	4,674	14.00	14.47	-0.47 -3.25 %	13,416	24.29 %	10,794	25.18 %	8,623	5.16 %	8,200	-15.45 %	9,698
ITDU21	Sep 2021	3,956	2.44	2.44	0.00 0.00 %	22,531	2.71 %	21,936	7.99 %	20,313	-8.59 %	22,223	-4.28 %	23,217
CHGZ21	Dec 2021	3,502	3.90	3.79	0.11 2.90 %	5,010	-33.28 %	7,509	36.30 %	5,509	-21.37 %	7,006	-6.66 %	7,506
PTTZ21	Dec 2021	3,411	39.21	39.90	-0.69 -1.73 %	5,364	173.81 %	1,959	18.37 %	1,655	31.87 %	1,255	0.00 %	1,255

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Jun-21	(+/-)	29-Jun-21	(+/-)	28-Jun-21	(+/-)	25-Jun-21	(+/-)	24-Jun-21	30-Jun-21	29-Jun-21	Change
SIRIU21	Sep 2021	5,265	248,018	1.98 %	243,197	4.89 %	231,863	1.79 %	227,778	0.45 %	226,760	1.35	1.35	0 0 %
SUPERU21	Sep 2021	1,030	175,368	-0.55 %	176,338	9.34 %	161,279	5.24 %	153,254	7.03 %	143,193	0.95	0.95	0 0 %
SUPERZ21	Dec 2021	1	152,041	0.00 %	152,040	3.40 %	147,040	2.08 %	144,040	2.86 %	140,040	0.92	0.95	-0.03 -3.2 %
BLANDU21	Sep 2021	345	132,703	0.19 %	132,452	1.72 %	130,208	4.63 %	124,450	2.59 %	121,304	1.10	1.10	0 0 %
GUNKULU21	Sep 2021	14,374	128,118	3.25 %	124,086	3.38 %	120,026	-1.14 %	121,415	9.98 %	110,394	4.74	4.79	-0.05 -1.0 %
BLANDZ21	Dec 2021	0	124,223	0.00 %	124,223	0.00 %	124,223	0.00 %	124,223	67.37 %	74,221	1.09	1.09	0 0 %
TTBU21	Sep 2021	342	84,125	0.41 %	83,785	1.21 %	82,780	14.48 %	72,312	8.19 %	66,839	1.14	1.13	0.01 0.88 %
IRPCU21	Sep 2021	5,343	72,814	1.59 %	71,671	-2.69 %	73,649	10.19 %	66,836	19.93 %	55,730	3.90	3.89	0.01 0.26 %
TTBZ21	Dec 2021	3,000	54,517	5.82 %	51,517	4.04 %	49,517	5.09 %	47,117	9.28 %	43,117	1.13	1.12	0.01 0.89 %
BEAUTYU21	Sep 2021	38	50,905	0.02 %	50,893	0.01 %	50,889	10.96 %	45,863	-1.08 %	46,363	1.71	1.70	0.01 0.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	5.00	0.32	6.84
KCE	77.00	3.25	4.41
MEGA	38.25	1.50	4.08
SCGP	62.00	2.25	3.77
CHG	3.98	0.14	3.65
TOA	32.75	1.00	3.15
BA	10.60	0.30	2.91
SGP	11.50	0.30	2.68
THCOM	12.00	0.30	2.56
EA	61.00	1.25	2.09

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	12.00	-0.50	-4.00
CKP	5.50	-0.20	-3.51
RS	22.90	-0.80	-3.38
KTC	67.00	-2.00	-2.90
COM7	69.75	-2.00	-2.79
ITD	2.38	-0.06	-2.46
STA	40.50	-1.00	-2.41
DELTA	578.00	-14.00	-2.36
JMT	43.50	-1.00	-2.25
BPP	17.80	-0.40	-2.20

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
30/06/2021	60,232	62,132	-1,900	29,119	24,036	5,083	78,224	81,407	-3,183	167,575	353,668

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2021	23,951	27,434	-3,483	4,874	6,692	-1,818	33,738	28,437	5,301	62,563	40,043

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2021	0	0	0	5,548	2,904	2,644	6,264	8,908	-2,644	11,812	60,159