

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Jun-21	31-May-21	Change	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21	(+/-)	25-May-21
S50M21	Jun 2021	981.10	961.30	19.8 2.06 %	314,719	3.17 %	305,052	1.10 %	301,745	-1.86 %	307,477	3.97 %	295,737
S50N21	Jul 2021	978.40	958.50	19.9 2.08 %	89	34.85 %	66	6.45 %	62	16.98 %	53	1.92 %	52
S50Q21	Aug 2021	978.50	958.70	19.8 2.07 %	8	33.33 %	6	20.00 %	5	0.00 %	0	0.00 %	0
S50U21	Sep 2021	976.70	956.80	19.9 2.08 %	38,589	2.01 %	37,830	1.34 %	37,330	2.03 %	36,589	8.47 %	33,731
S50Z21	Dec 2021	975.50	955.80	19.7 2.06 %	12,014	0.33 %	11,974	0.12 %	11,960	1.70 %	11,760	1.32 %	11,607
S50H22	Mar 2022	972.40	952.80	19.6 2.06 %	4,829	4.23 %	4,633	0.56 %	4,607	1.21 %	4,552	2.80 %	4,428

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jun-21	31-May-21	Change	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21	(+/-)	25-May-21
SIRIU21	Sep 2021	53,104	1.48	1.46	0.02 1.37 %	67,927	30.77 %	51,942	-25.84 %	70,038	18.66 %	59,022	11.30 %	53,029
SIRIM21	Jun 2021	28,930	1.49	1.43	0.06 4.20 %	149,997	4.23 %	143,914	8.89 %	132,164	-4.85 %	138,902	15.97 %	119,774
WHAM21	Jun 2021	19,001	3.24	3.12	0.12 3.85 %	32,743	-11.82 %	37,134	1.31 %	36,654	0.48 %	36,478	0.43 %	36,321
SUPERM21	Jun 2021	11,121	0.99	0.99	0.00 0.00 %	111,801	-3.41 %	115,746	-13.46 %	133,748	0.00 %	133,743	0.00 %	133,740
IRPCU21	Sep 2021	11,066	4.12	4.06	0.06 1.48 %	28,659	45.94 %	19,638	21.72 %	16,134	-0.04 %	16,140	6.61 %	15,140
IRPCM21	Jun 2021	9,155	4.13	4.07	0.06 1.47 %	112,169	2.60 %	109,324	2.00 %	107,184	-6.69 %	114,866	-7.20 %	123,780
GUNKULU21	Sep 2021	9,075	3.58	3.46	0.12 3.47 %	27,865	33.97 %	20,799	84.08 %	11,299	-4.16 %	11,789	9.42 %	10,774
GUNKULM21	Jun 2021	7,703	3.62	3.50	0.12 3.43 %	29,221	-9.52 %	32,297	6.43 %	30,347	7.12 %	28,331	-1.65 %	28,805
WHAU21	Sep 2021	7,623	3.26	3.10	0.16 5.16 %	24,926	14.25 %	21,818	2.35 %	21,318	23.13 %	17,314	6.23 %	16,299
SM21	Jun 2021	6,489	2.32	2.37	-0.05 -2.11 %	15,607	12.47 %	13,876	0.00 %	13,876	0.38 %	13,823	7.55 %	12,853

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21	(+/-)	25-May-21	01-Jun-21	31-May-21	Change
SIRIM21	Jun 2021	28,930	149,997	4.23 %	143,914	8.89 %	132,164	-4.85 %	138,902	15.97 %	119,774	1.49	1.43	0.06 4.2 %
BLANDM21	Jun 2021	2,737	148,300	0.23 %	147,955	-3.60 %	153,485	-0.85 %	154,801	-0.01 %	154,815	1.16	1.15	0.01 0.87 %
BLANDU21	Sep 2021	3,062	120,253	2.61 %	117,191	2.77 %	114,035	0.90 %	113,020	1.81 %	111,015	1.14	1.15	-0.01 -0.9 %
IRPCM21	Jun 2021	9,155	112,169	2.60 %	109,324	2.00 %	107,184	-6.69 %	114,866	-7.20 %	123,780	4.13	4.07	0.06 1.47 %
SUPERM21	Jun 2021	11,121	111,801	-3.41 %	115,746	-13.46 %	133,748	0.00 %	133,743	0.00 %	133,740	0.99	0.99	0 0 %
SUPERZ21	Dec 2021	1,100	75,105	1.49 %	74,005	0.00 %	74,005	0.00 %	74,005	0.00 %	74,005	0.99	0.99	0 0 %
SIRIU21	Sep 2021	53,104	67,927	30.77 %	51,942	-25.84 %	70,038	18.66 %	59,022	11.30 %	53,029	1.48	1.46	0.02 1.37 %
TTBM21	Jun 2021	5,001	58,678	-1.33 %	59,467	-0.14 %	59,550	0.47 %	59,270	0.00 %	59,270	1.16	1.13	0.03 2.65 %
SUPERU21	Sep 2021	4,102	50,352	-7.20 %	54,260	5.85 %	51,260	0.00 %	51,260	0.08 %	51,218	0.99	0.99	0 0 %
TTBZ21	Dec 2021	1,000	47,206	2.16 %	46,206	0.04 %	46,189	1.13 %	45,673	0.00 %	45,673	1.14	1.11	0.03 2.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	66.00	5.75	9.54
SPRC	10.30	0.55	5.64
BANPU	13.80	0.70	5.34
GPSC	76.75	3.75	5.14
PTT	41.50	2.00	5.06
M	55.50	2.25	4.23
SIRI	1.49	0.06	4.20
BCP	26.50	1.00	3.92
KCE	73.50	2.75	3.89
AAV	2.74	0.10	3.79

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	24.40	-0.85	-3.37
STEC	15.60	-0.40	-2.50
UNIQ	8.45	-0.20	-2.31
SPCG	19.30	-0.40	-2.03
S	2.32	-0.04	-1.69
STPI	4.80	-0.08	-1.64
TPIPL	2.00	-0.02	-0.99
TTW	11.70	-0.10	-0.85
BEC	12.40	-0.10	-0.80
AP	8.50	-0.05	-0.58

## 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
01/06/2021	75,431	84,501	-9,070	40,566	45,053	-4,487	116,840	103,283	13,557	232,837	370,248

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2021	5,738	8,167	-2,429	2,853	2,762	91	10,202	7,864	2,338	18,793	45,566

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2021	0	0	0	2,948	3,793	-845	6,432	5,587	845	9,380	37,278