

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Jun-21	01-Jun-21	Change	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21
S50M21	Jun 2021	978.40	981.10	-2.7 -0.28 %	313,828	-0.28 %	314,719	3.17 %	305,052	1.10 %	301,745	-1.86 %	307,477
S50N21	Jul 2021	977.20	978.40	-1.2 -0.12 %	88	-1.12 %	89	34.85 %	66	6.45 %	62	16.98 %	53
S50Q21	Aug 2021	975.90	978.50	-2.6 -0.27 %	8	0.00 %	8	33.33 %	6	20.00 %	5	0.00 %	0
S50U21	Sep 2021	974.20	976.70	-2.5 -0.26 %	39,912	3.43 %	38,589	2.01 %	37,830	1.34 %	37,330	2.03 %	36,589
S50Z21	Dec 2021	973.30	975.50	-2.2 -0.23 %	12,151	1.14 %	12,014	0.33 %	11,974	0.12 %	11,960	1.70 %	11,760
S50H22	Mar 2022	970.20	972.40	-2.2 -0.23 %	4,949	2.48 %	4,829	4.23 %	4,633	0.56 %	4,607	1.21 %	4,552

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jun-21	01-Jun-21	Change	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21
SIRIM21	Jun 2021	132,213	1.46	1.49	-0.03 -2.01 %	122,685	-18.21 %	149,997	4.23 %	143,914	8.89 %	132,164	-4.85 %	138,902
SIRIU21	Sep 2021	59,495	1.47	1.48	-0.01 -0.68 %	97,548	43.61 %	67,927	30.77 %	51,942	-25.84 %	70,038	18.66 %	59,022
SUPERM21	Jun 2021	40,075	1.08	0.99	0.09 9.09 %	86,130	-22.96 %	111,801	-3.41 %	115,746	-13.46 %	133,748	0.00 %	133,743
SUPERU21	Sep 2021	18,104	1.08	0.99	0.09 9.09 %	58,450	16.08 %	50,352	-7.20 %	54,260	5.85 %	51,260	0.00 %	51,260
SIRIZ21	Dec 2021	18,000	1.44	1.47	-0.03 -2.04 %	9,242	719.01 %	242	-0.41 %	243	-0.41 %	244	0.00 %	244
GUNKULM21	Jun 2021	12,313	3.70	3.62	0.08 2.21 %	28,199	-3.50 %	29,221	-9.52 %	32,297	6.43 %	30,347	7.12 %	28,331
GUNKULU21	Sep 2021	11,531	3.77	3.58	0.19 5.31 %	34,896	25.23 %	27,865	33.97 %	20,799	84.08 %	11,299	-4.16 %	11,789
IRPCM21	Jun 2021	8,992	4.15	4.13	0.02 0.48 %	105,049	-6.35 %	112,169	2.60 %	109,324	2.00 %	107,184	-6.69 %	114,866
WHAM21	Jun 2021	8,518	3.30	3.24	0.06 1.85 %	29,496	-9.92 %	32,743	-11.82 %	37,134	1.31 %	36,654	0.48 %	36,478
IRPCU21	Sep 2021	8,046	4.14	4.12	0.02 0.49 %	30,653	6.96 %	28,659	45.94 %	19,638	21.72 %	16,134	-0.04 %	16,140

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	(+/-)	27-May-21	02-Jun-21	01-Jun-21	Change
BLANDM21	Jun 2021	1,651	147,698	-0.41 %	148,300	0.23 %	147,955	-3.60 %	153,485	-0.85 %	154,801	1.15	1.16	-0.01 -0.9 %
SIRIM21	Jun 2021	132,213	122,685	-18.21 %	149,997	4.23 %	143,914	8.89 %	132,164	-4.85 %	138,902	1.46	1.49	-0.03 -2.0 %
BLANDU21	Sep 2021	6,189	117,248	-2.50 %	120,253	2.61 %	117,191	2.77 %	114,035	0.90 %	113,020	1.14	1.14	0 0 %
IRPCM21	Jun 2021	8,992	105,049	-6.35 %	112,169	2.60 %	109,324	2.00 %	107,184	-6.69 %	114,866	4.15	4.13	0.02 0.48 %
SIRIU21	Sep 2021	59,495	97,548	43.61 %	67,927	30.77 %	51,942	-25.84 %	70,038	18.66 %	59,022	1.47	1.48	-0.01 -0.7 %
SUPERM21	Jun 2021	40,075	86,130	-22.96 %	111,801	-3.41 %	115,746	-13.46 %	133,748	0.00 %	133,743	1.08	0.99	0.09 9.09 %
SUPERZ21	Dec 2021	4,140	77,045	2.58 %	75,105	1.49 %	74,005	0.00 %	74,005	0.00 %	74,005	1.08	0.99	0.09 9.09 %
TTBM21	Jun 2021	219	58,709	0.05 %	58,678	-1.33 %	59,467	-0.14 %	59,550	0.47 %	59,270	1.15	1.16	-0.01 -0.9 %
SUPERU21	Sep 2021	18,104	58,450	16.08 %	50,352	-7.20 %	54,260	5.85 %	51,260	0.00 %	51,260	1.08	0.99	0.09 9.09 %
TTBZ21	Dec 2021	0	47,206	0.00 %	47,206	2.16 %	46,206	0.04 %	46,189	1.13 %	45,673	1.13	1.14	-0.01 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	1.06	0.08	8.16
THCOM	12.10	0.70	6.14
ICHI	12.50	0.40	3.31
BEC	12.80	0.40	3.23
WHA	3.30	0.10	3.12
GULF	35.00	1.00	2.94
JAS	2.88	0.08	2.86
STA	45.25	1.25	2.84
EPG	11.60	0.30	2.65
SAMART	10.10	0.25	2.54

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	30.50	-1.00	-3.17
SIRI	1.45	-0.04	-2.68
CK	19.80	-0.50	-2.46
KBANK	119.50	-3.00	-2.45
DELTA	574.00	-14.00	-2.38
CHG	3.50	-0.08	-2.23
AAV	2.68	-0.06	-2.19
PSH	14.10	-0.30	-2.08
TOA	37.25	-0.75	-1.97
SAWAD	75.75	-1.50	-1.94

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
02/06/2021	67,757	80,415	-12,658	32,873	30,102	2,771	92,727	82,840	9,887	193,357	370,936

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2021	14,027	20,356	-6,329	5,312	6,830	-1,518	22,243	14,396	7,847	41,582	48,233

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2021	0	0	0	3,786	3,851	-65	3,147	3,082	65	6,933	35,743