

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jun-21	02-Jun-21	Change	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21
S50M21	Jun 2021	969.90	978.40	-8.5 -0.87 %	309,466	-1.39 %	313,828	-0.28 %	314,719	3.17 %	305,052	1.10 %	301,745
S50N21	Jul 2021	968.70	977.20	-8.5 -0.87 %	88	0.00 %	88	-1.12 %	89	34.85 %	66	6.45 %	62
S50U21	Sep 2021	966.10	974.20	-8.1 -0.83 %	40,985	2.69 %	39,912	3.43 %	38,589	2.01 %	37,830	1.34 %	37,330
S50Z21	Dec 2021	965.30	973.30	-8 -0.82 %	12,539	3.19 %	12,151	1.14 %	12,014	0.33 %	11,974	0.12 %	11,960
S50H22	Mar 2022	962.00	970.20	-8.2 -0.85 %	4,982	0.67 %	4,949	2.48 %	4,829	4.23 %	4,633	0.56 %	4,607

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jun-21	02-Jun-21	Change	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21
SIRIU21	Sep 2021	104,071	1.42	1.47	-0.05 -3.40 %	156,549	60.48 %	97,548	43.61 %	67,927	30.77 %	51,942	-25.84 %	70,038
SUPERU21	Sep 2021	31,099	1.05	1.08	-0.03 -2.78 %	87,538	49.77 %	58,450	16.08 %	50,352	-7.20 %	54,260	5.85 %	51,260
SIRIZ21	Dec 2021	24,050	1.41	1.44	-0.03 -2.08 %	22,292	141.20 %	9,242	719.01 %	242	-0.41 %	243	-0.41 %	244
SIRIM21	Jun 2021	15,236	1.43	1.46	-0.03 -2.05 %	126,781	3.34 %	122,685	-18.21 %	149,997	4.23 %	143,914	8.89 %	132,164
SUPERZ21	Dec 2021	10,000	1.04	1.08	-0.04 -3.70 %	79,045	2.60 %	77,045	2.58 %	75,105	1.49 %	74,005	0.00 %	74,005
WHAU21	Sep 2021	8,059	3.28	3.30	-0.02 -0.61 %	22,480	0.23 %	22,428	-10.02 %	24,926	14.25 %	21,818	2.35 %	21,318
BECM21	Jun 2021	7,313	13.41	12.96	0.45 3.47 %	6,939	20.43 %	5,762	-35.37 %	8,915	6.24 %	8,391	2.33 %	8,200
BANPUU21	Sep 2021	6,601	14.31	13.73	0.58 4.22 %	23,024	-1.94 %	23,479	7.00 %	21,942	3.63 %	21,174	18.70 %	17,838
CHGU21	Sep 2021	6,561	3.44	3.53	-0.09 -2.55 %	24,790	25.65 %	19,730	40.03 %	14,090	30.83 %	10,770	0.00 %	10,770
BEAUTYZ21	Dec 2021	4,500	1.79	1.80	-0.01 -0.56 %	10,511	74.86 %	6,011	19.96 %	5,011	24.93 %	4,011	0.00 %	4,011

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	(+/-)	28-May-21	04-Jun-21	02-Jun-21	Change
SIRIU21	Sep 2021	104,071	156,549	60.48 %	97,548	43.61 %	67,927	30.77 %	51,942	-25.84 %	70,038	1.42	1.47	-0.05 -3.4 %
BLANDM21	Jun 2021	52	147,688	-0.01 %	147,698	-0.41 %	148,300	0.23 %	147,955	-3.60 %	153,485	1.15	1.15	0 0 %
SIRIM21	Jun 2021	15,236	126,781	3.34 %	122,685	-18.21 %	149,997	4.23 %	143,914	8.89 %	132,164	1.43	1.46	-0.03 -2.1 %
BLANDU21	Sep 2021	569	116,813	-0.37 %	117,248	-2.50 %	120,253	2.61 %	117,191	2.77 %	114,035	1.13	1.14	-0.01 -0.9 %
IRPCM21	Jun 2021	2,262	105,057	0.01 %	105,049	-6.35 %	112,169	2.60 %	109,324	2.00 %	107,184	4.13	4.15	-0.02 -0.5 %
SUPERU21	Sep 2021	31,099	87,538	49.77 %	58,450	16.08 %	50,352	-7.20 %	54,260	5.85 %	51,260	1.05	1.08	-0.03 -2.8 %
SUPERM21	Jun 2021	4,033	87,311	1.37 %	86,130	-22.96 %	111,801	-3.41 %	115,746	-13.46 %	133,748	1.04	1.08	-0.04 -3.7 %
SUPERZ21	Dec 2021	10,000	79,045	2.60 %	77,045	2.58 %	75,105	1.49 %	74,005	0.00 %	74,005	1.04	1.08	-0.04 -3.7 %
TTBM21	Jun 2021	565	58,200	-0.87 %	58,709	0.05 %	58,678	-1.33 %	59,467	-0.14 %	59,550	1.16	1.15	0.01 0.87 %
TTBZ21	Dec 2021	0	47,206	0.00 %	47,206	0.00 %	47,206	2.16 %	46,206	0.04 %	46,189	1.14	1.13	0.01 0.88 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.45	0.45	9.00
PSH	14.80	0.70	4.96
BEC	13.40	0.60	4.69
BANPU	14.30	0.60	4.38
ERW	3.28	0.12	3.80
SAMART	10.40	0.30	2.97
MBK	14.30	0.40	2.88
CENTEL	35.75	1.00	2.88
TKN	7.80	0.20	2.63
TVO	34.25	0.75	2.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	17.50	-0.70	-3.85
SUPER	1.02	-0.04	-3.77
IVL	45.25	-1.75	-3.72
TTA	16.70	-0.60	-3.47
KCE	70.25	-2.25	-3.10
BCH	19.70	-0.60	-2.96
BEAUTY	1.75	-0.05	-2.78
EA	59.75	-1.50	-2.45
SIRI	1.42	-0.03	-2.07
HANA	65.00	-1.25	-1.89

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
04/06/2021	61,300	72,883	-11,583	30,315	26,362	3,953	80,141	72,511	7,630	171,756	368,068

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2021	18,032	16,575	1,457	7,662	6,218	1,444	20,892	23,793	-2,901	46,586	44,501

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2021	0	0	0	1,872	4,135	-2,263	6,777	4,514	2,263	8,649	35,999