

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jun-21	04-Jun-21	Change	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21
S50M21	Jun 2021	970.70	969.90	0.8 0.08 %	302,368	-2.29 %	309,466	-1.39 %	313,828	-0.28 %	314,719	3.17 %	305,052
S50N21	Jul 2021	969.40	968.70	0.7 0.07 %	87	-1.14 %	88	0.00 %	88	-1.12 %	89	34.85 %	66
S50Q21	Aug 2021	968.20	967.40	0.8 0.08 %	9	12.50 %	8	0.00 %	8	0.00 %	8	33.33 %	6
S50U21	Sep 2021	967.10	966.10	1 0.1 %	42,609	3.96 %	40,985	2.69 %	39,912	3.43 %	38,589	2.01 %	37,830
S50Z21	Dec 2021	966.10	965.30	0.8 0.08 %	12,551	0.10 %	12,539	3.19 %	12,151	1.14 %	12,014	0.33 %	11,974
S50H22	Mar 2022	963.20	962.00	1.2 0.12 %	4,815	-3.35 %	4,982	0.67 %	4,949	2.48 %	4,829	4.23 %	4,633

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jun-21	04-Jun-21	Change	07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21
SIRIU21	Sep 2021	40,178	1.43	1.42	0.01 0.70 %	183,554	17.25 %	156,549	60.48 %	97,548	43.61 %	67,927	30.77 %	51,942
SUPERU21	Sep 2021	35,129	1.05	1.05	0.00 0.00 %	120,605	37.77 %	87,538	49.77 %	58,450	16.08 %	50,352	-7.20 %	54,260
TTBZ21	Dec 2021	20,000	1.14	1.14	0.00 0.00 %	67,206	42.37 %	47,206	0.00 %	47,206	0.00 %	47,206	2.16 %	46,206
GUNKULU21	Sep 2021	16,654	3.87	3.67	0.20 5.45 %	45,557	26.82 %	35,923	2.94 %	34,896	25.23 %	27,865	33.97 %	20,799
BANPUU21	Sep 2021	12,023	14.04	14.31	-0.27 -1.89 %	34,038	47.84 %	23,024	-1.94 %	23,479	7.00 %	21,942	3.63 %	21,174
GUNKULM21	Jun 2021	10,338	3.85	3.71	0.14 3.77 %	27,090	-3.89 %	28,185	-0.05 %	28,199	-3.50 %	29,221	-9.52 %	32,297
BEAUTYZ21	Dec 2021	8,300	1.79	1.79	0.00 0.00 %	15,811	50.42 %	10,511	74.86 %	6,011	19.96 %	5,011	24.93 %	4,011
BTSU21	Sep 2021	8,068	9.25	9.36	-0.11 -1.18 %	14,810	-23.19 %	19,282	2.66 %	18,783	0.72 %	18,648	36.81 %	13,631
SUPERZ21	Dec 2021	8,000	1.04	1.04	0.00 0.00 %	80,045	1.27 %	79,045	2.60 %	77,045	2.58 %	75,105	1.49 %	74,005
SIRIM21	Jun 2021	7,695	1.42	1.43	-0.01 -0.70 %	127,580	0.63 %	126,781	3.34 %	122,685	-18.21 %	149,997	4.23 %	143,914

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*07-Jun-21	(+/-)	04-Jun-21	(+/-)	02-Jun-21	(+/-)	01-Jun-21	(+/-)	31-May-21	07-Jun-21	04-Jun-21	Change
SIRIU21	Sep 2021	40,178	183,554	17.25 %	156,549	60.48 %	97,548	43.61 %	67,927	30.77 %	51,942	1.43	1.42	0.01 0.7 %
BLANDM21	Jun 2021	89	147,681	0.00 %	147,688	-0.01 %	147,698	-0.41 %	148,300	0.23 %	147,955	1.15	1.15	0 0 %
SIRIM21	Jun 2021	7,695	127,580	0.63 %	126,781	3.34 %	122,685	-18.21 %	149,997	4.23 %	143,914	1.42	1.43	-0.01 -0.7 %
SUPERU21	Sep 2021	35,129	120,605	37.77 %	87,538	49.77 %	58,450	16.08 %	50,352	-7.20 %	54,260	1.05	1.05	0 0 %
BLANDU21	Sep 2021	615	116,422	-0.33 %	116,813	-0.37 %	117,248	-2.50 %	120,253	2.61 %	117,191	1.14	1.13	0.01 0.88 %
IRPCM21	Jun 2021	3,295	104,983	-0.07 %	105,057	0.01 %	105,049	-6.35 %	112,169	2.60 %	109,324	4.12	4.13	-0.01 -0.2 %
SUPERM21	Jun 2021	5,230	82,318	-5.72 %	87,311	1.37 %	86,130	-22.96 %	111,801	-3.41 %	115,746	1.04	1.04	0 0 %
SUPERZ21	Dec 2021	8,000	80,045	1.27 %	79,045	2.60 %	77,045	2.58 %	75,105	1.49 %	74,005	1.04	1.04	0 0 %
TTBZ21	Dec 2021	20,000	67,206	42.37 %	47,206	0.00 %	47,206	0.00 %	47,206	2.16 %	46,206	1.14	1.14	0 0 %
TTBM21	Jun 2021	2,363	58,118	-0.14 %	58,200	-0.87 %	58,709	0.05 %	58,678	-1.33 %	59,467	1.16	1.16	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	23.60	2.50	11.85
PSL	18.80	1.30	7.43
TTA	17.60	0.90	5.39
GUNKUL	3.86	0.18	4.89
CKP	5.90	0.25	4.42
ORI	9.50	0.40	4.40
LPN	5.65	0.20	3.67
MEGA	36.25	1.25	3.57
TQM	120.00	3.50	3.00
S	2.40	0.06	2.56

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	63.00	-2.00	-3.08
BLA	31.50	-1.00	-3.08
UNIQ	8.25	-0.25	-2.94
JMT	42.00	-1.00	-2.33
STA	43.50	-1.00	-2.25
BANPU	14.00	-0.30	-2.10
PSH	14.50	-0.30	-2.03
CK	19.50	-0.40	-2.01
GPSC	73.75	-1.50	-1.99
STEC	14.90	-0.30	-1.97

## 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
07/06/2021	57,857	58,310	-453	35,362	32,293	3,069	82,837	85,453	-2,616	176,056	362,439

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2021	23,255	21,894	1,361	6,656	6,000	656	24,306	26,323	-2,017	54,217	43,922

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/06/2021	0	0	0	87	465	-378	1,833	1,455	378	1,920	36,441