

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Jun-22	31-May-22	Change	01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22
S50M22	Jun 2022	1,001.10	998.00	3.1 0.31 %	383,172	-1.40 %	388,621	2.17 %	380,374	-0.94 %	383,971	-1.64 %	390,360
S50N22	Jul 2022	999.80	996.10	3.7 0.37 %	132	3.13 %	128	0.00 %	128	-7.91 %	139	4.51 %	133
S50Q22	Aug 2022	995.70	993.00	2.7 0.27 %	1	0.00 %	1	0.00 %	1	0.00 %	0	0.00 %	0
S50U22	Sep 2022	993.60	990.90	2.7 0.27 %	56,517	2.40 %	55,193	2.99 %	53,589	4.86 %	51,103	0.13 %	51,039
S50Z22	Dec 2022	991.60	989.20	2.4 0.24 %	21,337	1.91 %	20,937	0.12 %	20,911	5.49 %	19,822	2.44 %	19,350
S50H23	Mar 2023	986.80	984.00	2.8 0.28 %	6,717	0.72 %	6,669	0.88 %	6,611	1.30 %	6,526	-1.58 %	6,631

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jun-22	31-May-22	Change	01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22
TRUEU22	Sep 2022	12,037	4.50	4.34	0.16 3.69 %	29,097	7.40 %	27,092	-1.82 %	27,593	0.00 %	27,594	5.74 %	26,095
TRUEM22	Jun 2022	10,083	4.55	4.36	0.19 4.36 %	65,923	2.92 %	64,052	0.31 %	63,852	0.02 %	63,838	-1.69 %	64,937
WHAM22	Jun 2022	10,082	3.26	3.23	0.03 0.93 %	39,844	5.09 %	37,914	1.37 %	37,401	-2.69 %	38,434	-3.93 %	40,007
GUNKULM22	Jun 2022	9,111	5.71	5.77	-0.06 -1.04 %	219,173	-2.26 %	224,242	-0.54 %	225,461	-1.10 %	227,965	0.23 %	227,451
JASU22	Sep 2022	5,003	3.48	3.50	-0.02 -0.57 %	66,266	6.42 %	62,266	5.78 %	58,864	6.34 %	55,357	14.48 %	48,357
SUPERH23	Mar 2023	5,000	0.87	0.87	0.00 0.00 %	145,020	3.57 %	140,020	0.00 %	140,020	13.82 %	123,020	-2.38 %	126,020
GUNKULU22	Sep 2022	3,505	5.67	5.78	-0.11 -1.90 %	31,867	1.61 %	31,362	-1.54 %	31,854	-0.02 %	31,860	0.06 %	31,840
TTBU22	Sep 2022	3,063	1.27	1.27	0.00 0.00 %	15,669	-16.07 %	18,669	2.75 %	18,169	5.82 %	17,170	-46.80 %	32,272
SUPERU22	Sep 2022	3,000	0.87	0.87	0.00 0.00 %	53,282	0.00 %	53,282	5.97 %	50,282	0.00 %	50,282	0.00 %	50,282
ITDU22	Sep 2022	2,505	1.97	1.99	-0.02 -1.01 %	6,181	67.92 %	3,681	0.22 %	3,673	0.00 %	3,673	0.74 %	3,646

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	(+/-)	26-May-22	01-Jun-22	31-May-22	Change
GUNKULM22	Jun 2022	9,111	219,173	-2.26 %	224,242	-0.54 %	225,461	-1.10 %	227,965	0.23 %	227,451	5.71	5.77	-0.06 -1.0 %
JASM22	Jun 2022	2,154	209,155	-0.49 %	210,194	-0.04 %	210,284	0.23 %	209,791	0.00 %	209,789	3.50	3.50	0 0 %
SUPERH23	Mar 2023	5,000	145,020	3.57 %	140,020	0.00 %	140,020	13.82 %	123,020	-2.38 %	126,020	0.87	0.87	0 0 %
SIRIU22	Sep 2022	1,039	70,631	1.48 %	69,601	0.01 %	69,594	-1.41 %	70,592	-1.29 %	71,515	1.13	1.14	-0.01 -0.9 %
BLANDU22	Sep 2022	54	69,089	0.08 %	69,035	-0.23 %	69,191	0.73 %	68,691	0.02 %	68,680	0.99	1.01	-0.02 -2 %
JASU22	Sep 2022	5,003	66,266	6.42 %	62,266	5.78 %	58,864	6.34 %	55,357	14.48 %	48,357	3.48	3.50	-0.02 -0.6 %
TRUEM22	Jun 2022	10,083	65,923	2.92 %	64,052	0.31 %	63,852	0.02 %	63,838	-1.69 %	64,937	4.55	4.36	0.19 4.36 %
SUPERU22	Sep 2022	3,000	53,282	0.00 %	53,282	5.97 %	50,282	0.00 %	50,282	0.00 %	50,282	0.87	0.87	0 0 %
TTBM22	Jun 2022	2,504	44,410	-2.20 %	45,410	0.00 %	45,410	-4.24 %	47,421	-2.07 %	48,424	1.27	1.27	0 0 %
BECM22	Jun 2022	43	44,255	0.00 %	44,254	-0.03 %	44,267	0.00 %	44,266	0.00 %	44,264	15.88	15.42	0.46 2.98 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	40.50	1.50	3.85
TRUE	4.56	0.16	3.64
DTAC	44.25	1.25	2.91
STA	25.25	0.55	2.23
BDMS	26.25	0.50	1.94
RS	16.20	0.30	1.89
WHA	3.26	0.06	1.87
GPSC	68.00	1.25	1.87
TQM	48.50	0.75	1.57
SPALI	20.70	0.30	1.47

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.00	-0.15	-2.44
ICHI	9.35	-0.20	-2.09
HMPRO	14.60	-0.30	-2.01
ORI	10.70	-0.20	-1.83
SIRI	1.12	-0.02	-1.75
GUNKUL	5.70	-0.10	-1.72
PSL	19.50	-0.30	-1.52
STGT	19.80	-0.30	-1.49
EPG	9.95	-0.15	-1.49
MEGA	51.25	-0.75	-1.44

## 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
01/06/2022	69,009	55,061	13,948	30,162	32,620	-2,458	69,692	81,182	-11,490	168,863	467,876

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2022	23,110	28,145	-5,035	4,963	7,807	-2,844	27,497	19,618	7,879	55,570	59,250

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2022	51	369	-318	5,376	3,037	2,339	18,062	20,083	-2,021	23,489	215,470