

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Jun-22	01-Jun-22	Change	02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22
S50M22	Jun 2022	996.20	1,001.10	-4.9 -0.49 %	367,975	-3.97 %	383,172	-1.40 %	388,621	2.17 %	380,374	-0.94 %	383,971
S50N22	Jul 2022	993.80	999.80	-6 -0.6 %	153	15.91 %	132	3.13 %	128	0.00 %	128	-7.91 %	139
S50Q22	Aug 2022	994.20	995.70	-1.5 -0.15 %	1	0.00 %	1	0.00 %	1	0.00 %	1	0.00 %	0
S50U22	Sep 2022	988.60	993.60	-5 -0.5 %	57,227	1.26 %	56,517	2.40 %	55,193	2.99 %	53,589	4.86 %	51,103
S50Z22	Dec 2022	986.40	991.60	-5.2 -0.52 %	21,096	-1.13 %	21,337	1.91 %	20,937	0.12 %	20,911	5.49 %	19,822
S50H23	Mar 2023	981.70	986.80	-5.1 -0.52 %	6,832	1.71 %	6,717	0.72 %	6,669	0.88 %	6,611	1.30 %	6,526

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jun-22	01-Jun-22	Change	02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22
WHAM22	Jun 2022	7,096	3.25	3.26	-0.01 -0.31 %	34,761	-12.76 %	39,844	5.09 %	37,914	1.37 %	37,401	-2.69 %	38,434
BANPUM22X	Jun 2022	5,451	12.55	12.39	0.16 1.29 %	21,354	-4.87 %	22,448	-4.79 %	23,578	4.79 %	22,500	-6.36 %	24,028
GUNKULU22	Sep 2022	5,002	5.61	5.67	-0.06 -1.06 %	36,869	15.70 %	31,867	1.61 %	31,362	-1.54 %	31,854	-0.02 %	31,860
SZ22	Dec 2022	4,500	2.01	1.98	0.03 1.52 %	24,400	22.61 %	19,900	0.00 %	19,900	0.00 %	19,900	0.00 %	19,900
GUNKULM22	Jun 2022	3,019	5.65	5.71	-0.06 -1.05 %	217,176	-0.91 %	219,173	-2.26 %	224,242	-0.54 %	225,461	-1.10 %	227,965
SUPERZ22	Dec 2022	3,000	0.87	0.87	0.00 0.00 %	20,020	17.63 %	17,020	0.00 %	17,020	0.00 %	17,020	0.00 %	17,020
THANIM22	Jun 2022	3,000	4.51	4.57	-0.06 -1.31 %	15,611	-8.77 %	17,111	-2.78 %	17,601	0.00 %	17,601	-12.53 %	20,123
HMPROU22	Sep 2022	2,641	14.51	14.55	-0.04 -0.27 %	4,317	57.79 %	2,736	12.32 %	2,436	-17.03 %	2,936	1.03 %	2,906
ORM22	Jun 2022	2,610	27.59	27.53	0.06 0.22 %	3,170	-33.60 %	4,774	48.35 %	3,218	-57.83 %	7,631	-1.10 %	7,716
TRUEM22	Jun 2022	2,534	4.53	4.55	-0.02 -0.44 %	64,425	-2.27 %	65,923	2.92 %	64,052	0.31 %	63,852	0.02 %	63,838

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Jun-22	(+/-)	01-Jun-22	(+/-)	31-May-22	(+/-)	30-May-22	(+/-)	27-May-22	02-Jun-22	01-Jun-22	Change
GUNKULM22	Jun 2022	3,019	217,176	-0.91 %	219,173	-2.26 %	224,242	-0.54 %	225,461	-1.10 %	227,965	5.65	5.71	-0.06 -1.1 %
JASM22	Jun 2022	60	209,127	-0.01 %	209,155	-0.49 %	210,194	-0.04 %	210,284	0.23 %	209,791	3.43	3.50	-0.07 -2 %
SIRIM22	Jun 2022	2,107	154,847	-1.28 %	156,854	-0.01 %	156,870	0.01 %	156,859	0.02 %	156,832	1.13	1.13	0 0 %
SUPERH23	Mar 2023	0	145,020	0.00 %	145,020	3.57 %	140,020	0.00 %	140,020	13.82 %	123,020	0.87	0.87	0 0 %
SIRIU22	Sep 2022	12	70,641	0.01 %	70,631	1.48 %	69,601	0.01 %	69,594	-1.41 %	70,592	1.14	1.13	0.01 0.88 %
BLANDU22	Sep 2022	150	69,239	0.22 %	69,089	0.08 %	69,035	-0.23 %	69,191	0.73 %	68,691	1.00	0.99	0.01 1.01 %
JASU22	Sep 2022	503	66,766	0.75 %	66,266	6.42 %	62,266	5.78 %	58,864	6.34 %	55,357	3.43	3.48	-0.05 -1.4 %
TRUEM22	Jun 2022	2,534	64,425	-2.27 %	65,923	2.92 %	64,052	0.31 %	63,852	0.02 %	63,838	4.53	4.55	-0.02 -0.4 %
SUPERU22	Sep 2022	0	53,282	0.00 %	53,282	0.00 %	53,282	5.97 %	50,282	0.00 %	50,282	0.87	0.87	0 0 %
TTBM22	Jun 2022	430	44,837	0.96 %	44,410	-2.20 %	45,410	0.00 %	45,410	-4.24 %	47,421	1.26	1.27	-0.01 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	12.50	0.30	2.46
PSL	19.90	0.40	2.05
TTA	10.20	0.20	2.00
GLOBAL	21.30	0.40	1.91
DTAC	45.00	0.75	1.69
BANPU	12.60	0.20	1.61
IVL	49.75	0.75	1.53
S	2.00	0.03	1.52
BGRIM	35.50	0.50	1.43
PTG	14.60	0.20	1.39

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THG	63.75	-9.25	-12.67
COM7	36.25	-1.25	-3.33
MAJOR	20.90	-0.50	-2.34
JMT	76.00	-1.75	-2.25
MINT	34.25	-0.75	-2.14
KEX	23.20	-0.50	-2.11
GULF	47.75	-1.00	-2.05
AWC	5.00	-0.10	-1.96
BDMS	25.75	-0.50	-1.90
BLA	39.75	-0.75	-1.85

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
02/06/2022	59,357	68,634	-9,277	26,992	27,619	-627	70,546	60,642	9,904	156,895	453,284

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2022	24,449	16,538	7,911	7,431	3,352	4,079	11,473	23,463	-11,990	43,353	55,247

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2022	177	243	-66	11,998	9,808	2,190	24,515	26,639	-2,124	36,690	206,250