

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Jun-20	29-May-20	Change	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20
S50M20	Jun 2020	900.50	892.40	8.1 0.91 %	234,971	-2.15 %	240,130	-0.16 %	240,511	0.00 %	240,507	2.70 %	234,176
S50N20	Jul 2020	898.30	880.10	18.2 2.07 %	409	0.49 %	407	0.74 %	404	-0.74 %	407	-0.73 %	410
S50Q20	Aug 2020	896.20	888.10	8.1 0.91 %	121	0.00 %	121	0.00 %	0	0.00 %	0	0.00 %	0
S50U20	Sep 2020	894.00	885.80	8.2 0.93 %	20,815	2.10 %	20,387	-0.34 %	20,456	1.45 %	20,163	0.05 %	20,153
S50Z20	Dec 2020	892.20	884.00	8.2 0.93 %	6,539	2.43 %	6,384	-1.21 %	6,462	3.79 %	6,226	0.02 %	6,225
S50H21	Mar 2021	888.30	880.40	7.9 0.9 %	2,609	-0.69 %	2,627	1.08 %	2,599	6.87 %	2,432	2.88 %	2,364

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Jun-20	29-May-20	Change	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20
SUPERM20	Jun 2020	53,192	0.88	0.82	0.06 7.32 %	60,407	61.72 %	37,353	2.86 %	36,314	-5.14 %	38,281	8.47 %	35,293
SUPERU20	Sep 2020	41,000	0.88	0.82	0.06 7.32 %	42,010	-20.75 %	53,010	26.18 %	42,010	19.99 %	35,010	-2.78 %	36,010
IRPCU20	Sep 2020	8,056	2.78	2.70	0.08 2.96 %	16,411	74.72 %	9,393	5.97 %	8,864	6.27 %	8,341	0.00 %	8,341
WHAU20	Sep 2020	6,541	3.15	3.14	0.01 0.32 %	25,903	-1.76 %	26,368	2.13 %	25,819	2.28 %	25,243	6.27 %	23,753
IRPCM20	Jun 2020	5,847	2.76	2.70	0.06 2.22 %	12,328	25.21 %	9,846	14.45 %	8,603	-4.40 %	8,999	-17.43 %	10,899
TMBU20	Sep 2020	5,078	1.15	1.14	0.01 0.88 %	15,513	47.56 %	10,513	-43.21 %	18,513	8.79 %	17,017	30.23 %	13,067
STAM20	Jun 2020	4,937	27.40	25.93	1.47 5.67 %	5,179	7.47 %	4,819	14.44 %	4,211	-12.62 %	4,819	39.08 %	3,465
BEAUTYM20	Jun 2020	4,150	1.77	1.74	0.03 1.72 %	6,486	45.36 %	4,462	3.57 %	4,308	44.81 %	2,975	1.85 %	2,921
PTGM20	Jun 2020	3,249	16.00	14.90	1.10 7.38 %	1,043	131.26 %	451	-52.63 %	952	46.01 %	652	44.89 %	450
IRPCH21	Mar 2021	2,801	2.69	2.64	0.05 1.89 %	39	-98.63 %	2,838	0.07 %	2,836	241.18 %	34	3.03 %	33

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	(+/-)	26-May-20	01-Jun-20	29-May-20	Change
SUPERM20	Jun 2020	53,192	60,407	61.72 %	37,353	2.86 %	36,314	-5.14 %	38,281	8.47 %	35,293	0.88	0.82	0.06 7.32 %
BANPUU20	Sep 2020	41	58,564	0.02 %	58,552	3.18 %	56,748	-0.11 %	56,808	7.98 %	52,608	6.22	6.15	0.07 1.14 %
SUPERU20	Sep 2020	41,000	42,010	-20.75 %	53,010	26.18 %	42,010	19.99 %	35,010	-2.78 %	36,010	0.88	0.82	0.06 7.32 %
RSU20	Sep 2020	0	35,305	0.00 %	35,305	0.00 %	35,305	0.57 %	35,105	0.00 %	35,105	11.72	11.72	0 0 %
SIRIM20	Jun 2020	559	33,443	-1.50 %	33,953	-0.06 %	33,973	-0.88 %	34,275	-6.34 %	36,597	0.82	0.79	0.03 3.8 %
JASU20	Sep 2020	254	32,519	0.79 %	32,265	3.20 %	31,265	3.69 %	30,153	1.69 %	29,653	3.75	3.66	0.09 2.46 %
RSM20	Jun 2020	0	32,064	0.00 %	32,064	0.00 %	32,064	-1.51 %	32,554	0.00 %	32,554	11.78	11.78	0 0 %
KTCZ20	Dec 2020	200	30,274	0.67 %	30,074	-0.66 %	30,273	0.00 %	30,273	0.00 %	30,273	36.42	38.00	-2 -4.2 %
JASM20	Jun 2020	563	28,983	1.65 %	28,513	0.01 %	28,510	1.60 %	28,062	55.99 %	17,990	3.74	3.76	-0.02 -0.5 %
BTSM20X	Jun 2020	15	26,343	-0.02 %	26,349	-0.70 %	26,535	0.00 %	26,536	-0.06 %	26,551	12.05	12.10	-0.05 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.90	0.09	11.11
PTG	16.20	1.50	10.20
TASCO	23.80	1.80	8.18
PTTGC	45.50	2.50	5.81
STA	28.00	1.50	5.66
PSL	4.12	0.22	5.64
BBL	115.00	6.00	5.50
GLOBAL	15.40	0.80	5.48
ESSO	5.85	0.30	5.41
ERW	3.48	0.16	4.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	37.00	-1.50	-3.90
RATCH	68.00	-2.00	-2.86
AP	5.40	-0.15	-2.70
TU	13.40	-0.30	-2.19
EGCO	270.00	-6.00	-2.17
MAJOR	16.80	-0.30	-1.75
SAWAD	56.00	-1.00	-1.75
GUNKUL	2.80	-0.04	-1.41
INTUCH	53.00	-0.75	-1.40
MTC	55.00	-0.75	-1.35

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
01/06/2020	52,968	55,408	-2,440	33,069	25,840	7,229	65,669	70,458	-4,789	151,706	265,464

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2020	6,751	5,058	1,693	5,699	5,359	340	11,686	13,719	-2,033	24,136	36,057

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/06/2020	0	0	0	2,759	2,020	739	3,225	3,964	-739	5,984	20,529