

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Jun-20	01-Jun-20	Change	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20
S50M20	Jun 2020	918.50	900.50	18 2%	232,281	-1.14%	234,971	-2.15%	240,130	-0.16%	240,511	0.00%	240,507
S50N20	Jul 2020	911.00	898.30	12.7 1.41%	410	0.24%	409	0.49%	407	0.74%	404	-0.74%	407
S50Q20	Aug 2020	899.00	896.20	2.8 0.31%	122	0.83%	121	0.00%	121	0.00%	0	0.00%	0
S50U20	Sep 2020	912.10	894.00	18.1 2.02%	21,916	5.29%	20,815	2.10%	20,387	-0.34%	20,456	1.45%	20,163
S50Z20	Dec 2020	910.40	892.20	18.2 2.04%	6,484	-0.84%	6,539	2.43%	6,384	-1.21%	6,462	3.79%	6,226
S50H21	Mar 2021	906.40	888.30	18.1 2.04%	2,597	-0.46%	2,609	-0.69%	2,627	1.08%	2,599	6.87%	2,432

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jun-20	01-Jun-20	Change	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20
SUPERU20	Sep 2020	80,000	0.90	0.88	0.02 2.27%	114,010	171.39%	42,010	-20.75%	53,010	26.18%	42,010	19.99%	35,010
SUPERM20	Jun 2020	49,237	0.90	0.88	0.02 2.27%	77,515	28.32%	60,407	61.72%	37,353	2.86%	36,314	-5.14%	38,281
IRPCU20	Sep 2020	8,544	2.88	2.78	0.10 3.60%	8,934	-45.56%	16,411	74.72%	9,393	5.97%	8,864	6.27%	8,341
TRUEM20	Jun 2020	5,261	3.82	3.80	0.02 0.53%	15,635	1.78%	15,361	14.29%	13,440	-27.62%	18,569	-12.08%	21,120
IRPCM20	Jun 2020	3,199	2.90	2.76	0.14 5.07%	9,645	-21.76%	12,328	25.21%	9,846	14.45%	8,603	-4.40%	8,999
WHAU20	Sep 2020	3,031	3.19	3.15	0.04 1.27%	24,905	-3.85%	25,903	-1.76%	26,368	2.13%	25,819	2.28%	25,243
STAM20	Jun 2020	3,028	27.13	27.40	-0.27 -0.99%	5,662	9.33%	5,179	7.47%	4,819	14.44%	4,211	-12.62%	4,819
AAVM20	Jun 2020	2,831	2.04	1.96	0.08 4.08%	5,572	37.95%	4,039	13.77%	3,550	-12.43%	4,054	60.43%	2,527
WHAM20	Jun 2020	2,392	3.19	3.13	0.06 1.92%	12,190	9.66%	11,116	-4.52%	11,642	-15.08%	13,709	0.48%	13,644
PTGM20	Jun 2020	2,204	16.50	16.00	0.50 3.12%	1,995	91.28%	1,043	131.26%	451	-52.63%	952	46.01%	652

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	(+/-)	27-May-20	02-Jun-20	01-Jun-20	Change
SUPERU20	Sep 2020	80,000	114,010	171.39%	42,010	-20.75%	53,010	26.18%	42,010	19.99%	35,010	0.90	0.88	0.02 2.27%
SUPERM20	Jun 2020	49,237	77,515	28.32%	60,407	61.72%	37,353	2.86%	36,314	-5.14%	38,281	0.90	0.88	0.02 2.27%
BANPUU20	Sep 2020	713	58,260	-0.52%	58,564	0.02%	58,552	3.18%	56,748	-0.11%	56,808	6.40	6.22	0.2 2.89%
RSU20	Sep 2020	0	35,305	0.00%	35,305	0.00%	35,305	0.00%	35,305	0.57%	35,105	11.62	11.72	-0.1 -0.9%
SIRIM20	Jun 2020	235	33,405	-0.11%	33,443	-1.50%	33,953	-0.06%	33,973	-0.88%	34,275	0.82	0.82	0 0%
JASU20	Sep 2020	532	33,051	1.64%	32,519	0.79%	32,265	3.20%	31,265	3.69%	30,153	3.77	3.75	0.02 0.53%
RSM20	Jun 2020	100	31,964	-0.31%	32,064	0.00%	32,064	0.00%	32,064	-1.51%	32,554	11.68	11.78	-0.1 -0.9%
JASM20	Jun 2020	1,510	30,484	5.18%	28,983	1.65%	28,513	0.01%	28,510	1.60%	28,062	3.78	3.74	0.04 1.07%
KTCZ20	Dec 2020	0	30,274	0.00%	30,274	0.67%	30,074	-0.66%	30,273	0.00%	30,273	36.21	36.42	-0.2 -0.6%
BTSM20X	Jun 2020	1,911	27,629	4.88%	26,343	-0.02%	26,349	-0.70%	26,535	0.00%	26,536	11.89	12.05	-0.2 -1.3%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	6.70	0.85	14.53
PSL	4.58	0.46	11.17
SPRC	7.40	0.50	7.25
EA	42.00	2.50	6.33
KKP	46.00	2.50	5.75
AAV	2.10	0.11	5.53
TOP	46.75	2.25	5.06
LH	7.65	0.35	4.79
QH	2.26	0.08	3.67
DELTA	56.75	2.00	3.65

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	30.00	-1.00	-3.23
STA	27.25	-0.75	-2.68
VGI	7.90	-0.20	-2.47
BTS	11.90	-0.20	-1.65
CHG	2.52	-0.04	-1.56
CENTEL	24.40	-0.30	-1.21
RS	11.70	-0.10	-0.85
CK	17.20	-0.10	-0.58
KCE	18.90	-0.10	-0.53
ERW	3.48	0.00	0.00
TU	13.40	0.00	0.00
CPALL	70.75	0.00	0.00
TRUE	3.82	0.00	0.00
SUPER	0.90	0.00	0.00
BH	120.50	0.00	0.00
MTC	55.00	0.00	0.00
COM7	25.25	0.00	0.00
JAS	3.78	0.00	0.00

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
02/06/2020	48,605	45,419	3,186	21,739	24,636	-2,897	58,315	58,604	-289	128,659	263,810

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2020	6,216	6,834	-618	6,292	5,682	610	11,320	11,312	8	23,828	35,489

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/06/2020	0	0	0	3,515	2,840	675	4,234	4,909	-675	7,749	19,834