

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Jun-20	02-Jun-20	Change	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20
S50M20	Jun 2020	945.80	918.50	27.3 2.97 %	218,545	-5.91 %	232,281	-1.14 %	234,971	-2.15 %	240,130	-0.16 %	240,511
S50N20	Jul 2020	938.70	911.00	27.7 3.04 %	410	0.00 %	410	0.24 %	409	0.49 %	407	0.74 %	404
S50U20	Sep 2020	939.70	912.10	27.6 3.03 %	22,370	2.07 %	21,916	5.29 %	20,815	2.10 %	20,387	-0.34 %	20,456
S50Z20	Dec 2020	937.90	910.40	27.5 3.02 %	6,411	-1.13 %	6,484	-0.84 %	6,539	2.43 %	6,384	-1.21 %	6,462
S50H21	Mar 2021	934.10	906.40	27.7 3.06 %	2,709	4.31 %	2,597	-0.46 %	2,609	-0.69 %	2,627	1.08 %	2,599

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Jun-20	02-Jun-20	Change	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20
SUPERM20	Jun 2020	44,224	0.87	0.90	-0.03 -3.33 %	59,469	-23.28 %	77,515	28.32 %	60,407	61.72 %	37,353	2.86 %	36,314
SIRIM20	Jun 2020	40,241	0.93	0.82	0.11 13.41 %	48,839	46.20 %	33,405	-0.11 %	33,443	-1.50 %	33,953	-0.06 %	33,973
SUPERU20	Sep 2020	13,000	0.87	0.90	-0.03 -3.33 %	125,010	9.65 %	114,010	171.39 %	42,010	-20.75 %	53,010	26.18 %	42,010
SIRIU20	Sep 2020	9,552	0.90	0.82	0.08 9.76 %	4,543	-24.67 %	6,031	0.27 %	6,015	21.20 %	4,963	11.23 %	4,462
TMBU20	Sep 2020	9,343	1.28	1.23	0.05 4.07 %	23,758	48.00 %	16,053	3.48 %	15,513	47.56 %	10,513	-43.21 %	18,513
IRPCM20	Jun 2020	7,495	2.94	2.90	0.04 1.38 %	13,291	37.80 %	9,645	-21.76 %	12,328	25.21 %	9,846	14.45 %	8,603
WHAM20	Jun 2020	7,154	3.29	3.19	0.10 3.13 %	10,660	-12.55 %	12,190	9.66 %	11,116	-4.52 %	11,642	-15.08 %	13,709
JASU20	Sep 2020	5,005	3.86	3.77	0.09 2.39 %	38,056	15.14 %	33,051	1.64 %	32,519	0.79 %	32,265	3.20 %	31,265
WHAU20	Sep 2020	4,532	3.26	3.19	0.07 2.19 %	25,410	2.03 %	24,905	-3.85 %	25,903	-1.76 %	26,368	2.13 %	25,819
AAVU20	Sep 2020	4,158	2.07	2.04	0.03 1.47 %	5,105	154.11 %	2,009	-19.41 %	2,493	19.00 %	2,095	-19.27 %	2,595

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	(+/-)	28-May-20	04-Jun-20	02-Jun-20	Change
SUPERU20	Sep 2020	13,000	125,010	9.65 %	114,010	171.39 %	42,010	-20.75 %	53,010	26.18 %	42,010	0.87	0.90	-0.03 -3.3 %
SUPERM20	Jun 2020	44,224	59,469	-23.28 %	77,515	28.32 %	60,407	61.72 %	37,353	2.86 %	36,314	0.87	0.90	-0.03 -3.3 %
BANPUU20	Sep 2020	798	58,427	0.29 %	58,260	-0.52 %	58,564	0.02 %	58,552	3.18 %	56,748	6.70	6.40	0.3 4.69 %
SIRIM20	Jun 2020	40,241	48,839	46.20 %	33,405	-0.11 %	33,443	-1.50 %	33,953	-0.06 %	33,973	0.93	0.82	0.1 13.4 %
JASU20	Sep 2020	5,005	38,056	15.14 %	33,051	1.64 %	32,519	0.79 %	32,265	3.20 %	31,265	3.86	3.77	0.09 2.39 %
RSU20	Sep 2020	100	35,205	-0.28 %	35,305	0.00 %	35,305	0.00 %	35,305	0.00 %	35,305	11.82	11.62	0.2 1.72 %
RSM20	Jun 2020	200	32,164	0.63 %	31,964	-0.31 %	32,064	0.00 %	32,064	0.00 %	32,064	11.88	11.68	0.2 1.71 %
JASM20	Jun 2020	3,130	31,535	3.45 %	30,484	5.18 %	28,983	1.65 %	28,513	0.01 %	28,510	3.82	3.78	0.04 1.06 %
KTCZ20	Dec 2020	0	30,274	0.00 %	30,274	0.00 %	30,274	0.67 %	30,074	-0.66 %	30,273	37.40	36.21	1.2 3.29 %
BTSM20X	Jun 2020	1,825	26,363	-4.58 %	27,629	4.88 %	26,343	-0.02 %	26,349	-0.70 %	26,535	11.90	11.89	0.01 0.08 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	115.00	15.00	15.00
SIRI	0.93	0.12	14.81
SCB	87.75	11.25	14.71
ERW	3.90	0.42	12.07
TTA	3.32	0.34	11.41
PSL	5.10	0.52	11.35
KTB	12.00	1.20	11.11
TCAP	43.50	4.25	10.83
BBL	128.00	12.50	10.82
TMB	1.30	0.11	9.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.15	-0.80	-13.45
STA	25.25	-2.00	-7.34
SUPER	0.87	-0.03	-3.33
GULF	38.00	-1.00	-2.56
RATCH	67.50	-1.50	-2.17
VGI	7.75	-0.15	-1.90
EGCO	272.00	-4.00	-1.45
BGRIM	54.50	-0.75	-1.36
CBG	96.75	-1.25	-1.28
CKP	4.50	-0.04	-0.88

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
04/06/2020	61,691	68,038	-6,347	39,468	39,455	13	89,362	83,028	6,334	190,521	250,567

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2020	7,198	9,729	-2,531	11,142	11,497	-355	19,253	16,367	2,886	37,593	37,494

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/06/2020	0	0	0	7,608	8,075	-467	7,830	7,363	467	15,438	22,625