

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		05-Jun-20	04-Jun-20	Change		05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	
S50M20	Jun 2020	962.20	945.80	16.4	1.73 %	208,330	-4.67 %	218,545	-5.91 %	232,281	-1.14 %	234,971	-2.15 %	240,130	
S50N20	Jul 2020	957.50	938.70	18.8	2 %	409	-0.24 %	410	0.00 %	410	0.24 %	409	0.49 %	407	
S50Q20	Aug 2020	957.20	941.50	15.7	1.67 %	122	0.00 %	122	0.00 %	122	0.83 %	121	0.00 %	121	
S50U20	Sep 2020	956.90	939.70	17.2	1.83 %	23,623	5.60 %	22,370	2.07 %	21,916	5.29 %	20,815	2.10 %	20,387	
S50Z20	Dec 2020	955.40	937.90	17.5	1.87 %	6,662	3.92 %	6,411	-1.13 %	6,484	-0.84 %	6,539	2.43 %	6,384	
S50H21	Mar 2021	951.20	934.10	17.1	1.83 %	3,034	12.00 %	2,709	4.31 %	2,597	-0.46 %	2,609	-0.69 %	2,627	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			05-Jun-20	04-Jun-20	Change	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	
SUPERM20	Jun 2020	31,086	0.89	0.87	0.02 2.30 %	36,515	-38.60 %	59,469	-23.28 %	77,515	28.32 %	60,407	61.72 %	37,353	
SUPERU20	Sep 2020	30,040	0.89	0.87	0.02 2.30 %	129,050	3.23 %	125,010	9.65 %	114,010	171.39 %	42,010	-20.75 %	53,010	
SIRIM20	Jun 2020	24,436	0.94	0.93	0.01 1.08 %	28,766	-41.10 %	48,839	46.20 %	33,405	-0.11 %	33,443	-1.50 %	33,953	
TRUEM20	Jun 2020	21,614	3.99	3.85	0.14 3.64 %	16,171	3.47 %	15,629	-0.04 %	15,635	1.78 %	15,361	14.29 %	13,440	
SIRIU20	Sep 2020	17,098	0.95	0.90	0.05 5.56 %	19,626	332.01 %	4,543	-24.67 %	6,031	0.27 %	6,015	21.20 %	4,963	
JASM20	Jun 2020	15,612	3.97	3.82	0.15 3.93 %	31,527	-0.03 %	31,535	3.45 %	30,484	5.18 %	28,983	1.65 %	28,513	
TRUEU20	Sep 2020	12,568	3.99	3.84	0.15 3.91 %	21,354	2.48 %	20,837	2.49 %	20,331	5.23 %	19,320	-9.40 %	21,324	
TMBU20	Sep 2020	8,647	1.29	1.28	0.01 0.78 %	20,258	-14.73 %	23,758	48.00 %	16,053	3.48 %	15,513	47.56 %	10,513	
WHAU20	Sep 2020	6,033	3.34	3.26	0.08 2.45 %	25,433	0.09 %	25,410	2.03 %	24,905	-3.85 %	25,903	-1.76 %	26,368	
IRPCM20	Jun 2020	5,626	3.07	2.94	0.13 4.42 %	11,510	-13.40 %	13,291	37.80 %	9,645	-21.76 %	12,328	25.21 %	9,846	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	(+/-)	29-May-20	05-Jun-20	04-Jun-20	Change	
SUPERU20	Sep 2020	30,040	129,050	3.23 %	125,010	9.65 %	114,010	171.39 %	42,010	-20.75 %	53,010	0.89	0.87	0.02 2.3 %	
BANPUU20	Sep 2020	4,284	54,393	-6.90 %	58,427	0.29 %	58,260	-0.52 %	58,564	0.02 %	58,552	6.77	6.70	0.07 1.04 %	
JASU20	Sep 2020	4,010	40,063	5.27 %	38,056	15.14 %	33,051	1.64 %	32,519	0.79 %	32,265	3.86	3.86	0 0 %	
SUPERM20	Jun 2020	31,086	36,515	-38.60 %	59,469	-23.28 %	77,515	28.32 %	60,407	61.72 %	37,353	0.89	0.87	0.02 2.3 %	
RSU20	Sep 2020	0	35,205	0.00 %	35,205	-0.28 %	35,305	0.00 %	35,305	0.00 %	35,305	12.12	11.82	0.3 2.54 %	
RSM20	Jun 2020	343	32,122	-0.13 %	32,164	0.63 %	31,964	-0.31 %	32,064	0.00 %	32,064	12.18	11.88	0.3 2.53 %	
JASM20	Jun 2020	15,612	31,527	-0.03 %	31,535	3.45 %	30,484	5.18 %	28,983	1.65 %	28,513	3.97	3.82	0.2 3.93 %	
KTCZ20	Dec 2020	100	30,174	-0.33 %	30,274	0.00 %	30,274	0.00 %	30,274	0.67 %	30,074	39.04	37.40	1.6 4.39 %	
SIRIM20	Jun 2020	24,436	28,766	-41.10 %	48,839	46.20 %	33,405	-0.11 %	33,443	-1.50 %	33,953	0.94	0.93	0.01 1.08 %	
BTSM20X	Jun 2020	352	26,415	0.20 %	26,363	-4.58 %	27,629	4.88 %	26,343	-0.02 %	26,349	11.90	11.90	0 0 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	33.25	2.50	8.13
CK	19.50	1.40	7.73
TOP	50.50	3.25	6.88
PTTGC	51.00	3.25	6.81
PTTEP	98.75	6.00	6.47
COM7	26.75	1.50	5.94
ESSO	7.20	0.40	5.88
AAV	2.34	0.12	5.41
BA	6.90	0.35	5.34
BJC	45.00	2.25	5.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	15.50	-0.30	-1.90
VNG	3.22	-0.06	-1.83
TMB	1.28	-0.02	-1.54
PTG	16.70	-0.20	-1.18
BBL	126.50	-1.50	-1.17
TCAP	43.00	-0.50	-1.15
S	1.85	-0.02	-1.07
KCE	19.60	-0.20	-1.01
KKP	49.50	-0.50	-1.00
QH	2.34	-0.02	-0.85

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
05/06/2020	52,633	67,857	-15,224	37,392	38,474	-1,082	97,720	81,414	16,306	187,745	242,180

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/06/2020	7,952	5,304	2,648	12,501	11,076	1,425	11,345	15,418	-4,073	31,798	35,975

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/06/2020	0	0	0	2,815	859	1,956	3,146	5,102	-1,956	5,961	21,687