

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jun-20	05-Jun-20	Change	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20
S50M20	Jun 2020	964.10	962.20	1.9 0.2 %	206,753	-0.76 %	208,330	-4.67 %	218,545	-5.91 %	232,281	-1.14 %	234,971
S50N20	Jul 2020	956.40	957.50	-1.1 -0.11 %	408	-0.24 %	409	-0.24 %	410	0.00 %	410	0.24 %	409
S50Q20	Aug 2020	957.00	957.20	-0.2 -0.02 %	82	-32.79 %	122	0.00 %	122	0.00 %	122	0.83 %	121
S50U20	Sep 2020	959.00	956.90	2.1 0.22 %	24,180	2.36 %	23,623	5.60 %	22,370	2.07 %	21,916	5.29 %	20,815
S50Z20	Dec 2020	957.30	955.40	1.9 0.2 %	6,808	2.19 %	6,662	3.92 %	6,411	-1.13 %	6,484	-0.84 %	6,539
S50H21	Mar 2021	953.30	951.20	2.1 0.22 %	3,233	6.56 %	3,034	12.00 %	2,709	4.31 %	2,597	-0.46 %	2,609

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jun-20	05-Jun-20	Change	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20
SUPERU20	Sep 2020	41,020	0.89	0.89	0.00 0.00 %	158,070	22.49 %	129,050	3.23 %	125,010	9.65 %	114,010	171.39 %	42,010
JASM20	Jun 2020	19,822	4.05	3.97	0.08 2.02 %	17,919	-43.16 %	31,527	-0.03 %	31,535	3.45 %	30,484	5.18 %	28,983
IRPCM20	Jun 2020	10,503	3.00	3.07	-0.07 -2.28 %	17,500	52.04 %	11,510	-13.40 %	13,291	37.80 %	9,645	-21.76 %	12,328
JASU20	Sep 2020	10,240	4.03	3.86	0.17 4.40 %	46,189	15.29 %	40,063	5.27 %	38,056	15.14 %	33,051	1.64 %	32,519
TRUEM20	Jun 2020	8,634	3.98	3.99	-0.01 -0.25 %	15,127	-6.46 %	16,171	3.47 %	15,629	-0.04 %	15,635	1.78 %	15,361
TMBM20X	Jun 2020	8,372	1.24	1.29	-0.05 -3.88 %	4,176	-17.08 %	5,036	1.04 %	4,984	5.77 %	4,712	-13.14 %	5,425
WHAU20	Sep 2020	6,515	3.30	3.34	-0.04 -1.20 %	25,945	2.01 %	25,433	0.09 %	25,410	2.03 %	24,905	-3.85 %	25,903
SUPERM20	Jun 2020	6,058	0.89	0.89	0.00 0.00 %	38,528	5.51 %	36,515	-38.60 %	59,469	-23.28 %	77,515	28.32 %	60,407
KTBU20	Sep 2020	5,636	11.78	11.93	-0.15 -1.26 %	4,830	45.66 %	3,316	12.29 %	2,953	-45.34 %	5,402	6.63 %	5,066
SIRIU20	Sep 2020	5,565	0.90	0.95	-0.05 -5.26 %	15,178	-22.66 %	19,626	332.01 %	4,543	-24.67 %	6,031	0.27 %	6,015

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	(+/-)	01-Jun-20	08-Jun-20	05-Jun-20	Change
SUPERU20	Sep 2020	41,020	158,070	22.49 %	129,050	3.23 %	125,010	9.65 %	114,010	171.39 %	42,010	0.89	0.89	0 0 %
TPIPLZ20	Dec 2020	3,000	150,000	2.04 %	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	147,000	1.26	1.22	0.04 3.28 %
BANPUU20	Sep 2020	648	54,825	0.79 %	54,393	-6.90 %	58,427	0.29 %	58,260	-0.52 %	58,564	6.78	6.77	0.01 0.15 %
JASU20	Sep 2020	10,240	46,189	15.29 %	40,063	5.27 %	38,056	15.14 %	33,051	1.64 %	32,519	4.03	3.86	0.2 4.4 %
SUPERM20	Jun 2020	6,058	38,528	5.51 %	36,515	-38.60 %	59,469	-23.28 %	77,515	28.32 %	60,407	0.89	0.89	0 0 %
RSU20	Sep 2020	201	35,206	0.00 %	35,205	0.00 %	35,205	-0.28 %	35,305	0.00 %	35,305	12.42	12.12	0.3 2.48 %
RSM20	Jun 2020	206	31,922	-0.62 %	32,122	-0.13 %	32,164	0.63 %	31,964	-0.31 %	32,064	12.49	12.18	0.3 2.55 %
KTCZ20	Dec 2020	501	30,273	0.33 %	30,174	-0.33 %	30,274	0.00 %	30,274	0.00 %	30,274	38.22	39.04	-0.8 -2.1 %
BTSM20X	Jun 2020	112	26,404	-0.04 %	26,415	0.20 %	26,363	-4.58 %	27,629	4.88 %	26,343	12.10	11.90	0.2 1.68 %
WHAU20	Sep 2020	6,515	25,945	2.01 %	25,433	0.09 %	25,410	2.03 %	24,905	-3.85 %	25,903	3.30	3.34	-0.04 -1.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	7.80	0.60	8.33
PRM	7.75	0.40	5.44
PLANB	6.40	0.30	4.92
GFPT	12.90	0.60	4.88
EPG	5.45	0.25	4.81
CK	20.40	0.90	4.62
MINT	23.10	1.00	4.52
AMATA	16.60	0.70	4.40
SAWAD	61.50	2.50	4.24
TKN	9.85	0.40	4.23

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	7.30	-0.40	-5.19
BBL	121.50	-5.00	-3.95
TOP	49.00	-1.50	-2.97
KBANK	114.00	-3.00	-2.56
PTG	16.30	-0.40	-2.40
TMB	1.25	-0.03	-2.34
IVL	32.50	-0.75	-2.26
BJC	44.00	-1.00	-2.22
SIRI	0.91	-0.02	-2.15
TISCO	80.75	-1.75	-2.12

## 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
08/06/2020	59,747	66,952	-7,205	36,487	32,166	4,321	90,335	87,451	2,884	186,569	241,464

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2020	16,028	13,851	2,177	18,066	18,169	-103	21,487	23,561	-2,074	55,581	36,117

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/06/2020	0	0	0	1,097	979	118	2,325	2,443	-118	3,422	22,162