

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Jun-20	08-Jun-20	Change	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20
S50M20	Jun 2020	939.30	964.10	-24.8 -2.57 %	201,676	-2.46 %	206,753	-0.76 %	208,330	-4.67 %	218,545	-5.91 %	232,281
S50N20	Jul 2020	933.00	956.40	-23.4 -2.45 %	419	2.70 %	408	-0.24 %	409	-0.24 %	410	0.00 %	410
S50Q20	Aug 2020	935.20	957.00	-21.8 -2.28 %	56	-31.71 %	82	-32.79 %	122	0.00 %	122	0.00 %	122
S50U20	Sep 2020	933.60	959.00	-25.4 -2.65 %	27,554	13.95 %	24,180	2.36 %	23,623	5.60 %	22,370	2.07 %	21,916
S50Z20	Dec 2020	932.20	957.30	-25.1 -2.62 %	7,160	5.17 %	6,808	2.19 %	6,662	3.92 %	6,411	-1.13 %	6,484
S50H21	Mar 2021	928.30	953.30	-25 -2.62 %	3,500	8.26 %	3,233	6.56 %	3,034	12.00 %	2,709	4.31 %	2,597

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jun-20	08-Jun-20	Change	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20
SUPERU20	Sep 2020	41,002	0.85	0.89	-0.04 -4.49 %	168,071	6.33 %	158,070	22.49 %	129,050	3.23 %	125,010	9.65 %	114,010
SUPERM20	Jun 2020	34,089	0.85	0.89	-0.04 -4.49 %	36,493	-5.28 %	38,528	5.51 %	36,515	-38.60 %	59,469	-23.28 %	77,515
JASU20	Sep 2020	18,845	3.83	4.03	-0.20 -4.96 %	49,394	6.94 %	46,189	15.29 %	40,063	5.27 %	38,056	15.14 %	33,051
KTBU20	Sep 2020	11,805	11.82	11.78	0.04 0.34 %	5,927	22.71 %	4,830	45.66 %	3,316	12.29 %	2,953	-45.34 %	5,402
IRPCM20	Jun 2020	10,170	2.86	3.00	-0.14 -4.67 %	12,555	-28.26 %	17,500	52.04 %	11,510	-13.40 %	13,291	37.80 %	9,645
SIRIU20	Sep 2020	10,000	0.87	0.90	-0.03 -3.33 %	23,678	56.00 %	15,178	-22.66 %	19,626	32.01 %	4,543	-24.67 %	6,031
TMBM20X	Jun 2020	7,420	1.22	1.24	-0.02 -1.61 %	6,470	54.93 %	4,176	-17.08 %	5,036	1.04 %	4,984	5.77 %	4,712
TRUEM20	Jun 2020	5,370	3.83	3.98	-0.15 -3.77 %	12,651	-16.37 %	15,127	-6.46 %	16,171	3.47 %	15,629	-0.04 %	15,635
LHU20	Sep 2020	5,204	7.65	7.86	-0.21 -2.67 %	7,778	201.59 %	2,579	324.37 %	279	-27.15 %	383	-20.87 %	484
WHAU20	Sep 2020	4,014	3.25	3.30	-0.05 -1.52 %	28,953	11.59 %	25,945	2.01 %	25,433	0.09 %	25,410	2.03 %	24,905

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	(+/-)	02-Jun-20	09-Jun-20	08-Jun-20	Change
SUPERU20	Sep 2020	41,002	168,071	6.33 %	158,070	22.49 %	129,050	3.23 %	125,010	9.65 %	114,010	0.85	0.89	-0.04 -4.5 %
TPIPLZ20	Dec 2020	500	150,500	0.33 %	150,000	2.04 %	147,000	0.00 %	147,000	0.00 %	147,000	1.27	1.26	0.01 0.79 %
BANPUU20	Sep 2020	1,026	54,238	-1.07 %	54,825	0.79 %	54,393	-6.90 %	58,427	0.29 %	58,260	6.52	6.78	-0.3 -3.8 %
JASU20	Sep 2020	18,845	49,394	6.94 %	46,189	15.29 %	40,063	5.27 %	38,056	15.14 %	33,051	3.83	4.03	-0.2 -5 %
SUPERM20	Jun 2020	34,089	36,493	-5.28 %	38,528	5.51 %	36,515	-38.60 %	59,469	-23.28 %	77,515	0.85	0.89	-0.04 -4.5 %
RSU20	Sep 2020	400	35,406	0.57 %	35,206	0.00 %	35,205	0.00 %	35,205	-0.28 %	35,305	12.63	12.42	0.2 1.69 %
RSM20	Jun 2020	100	31,822	-0.31 %	31,922	-0.62 %	32,122	-0.13 %	32,164	0.63 %	31,964	12.69	12.49	0.2 1.6 %
KTCZ20	Dec 2020	1	30,273	0.00 %	30,273	0.33 %	30,174	-0.33 %	30,274	0.00 %	30,274	36.09	38.22	-2 -5.6 %
WHAU20	Sep 2020	4,014	28,953	11.59 %	25,945	2.01 %	25,433	0.09 %	25,410	2.03 %	24,905	3.25	3.30	-0.05 -1.5 %
BTSM20X	Jun 2020	8	26,401	-0.01 %	26,404	-0.04 %	26,415	0.20 %	26,363	-4.58 %	27,629	11.70	12.10	-0.4 -3.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.80	0.95	9.64
THCOM	3.94	0.16	4.23
MINT	23.90	0.80	3.46
RS	12.70	0.20	1.60
GFPT	13.10	0.20	1.55
BBL	123.00	1.50	1.23
SCC	367.00	4.00	1.10
KKP	49.25	0.50	1.03
ERW	4.14	0.04	0.98
GUNKUL	2.86	0.02	0.70

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.00	-0.45	-8.26
ESSO	7.20	-0.60	-7.69
SPRC	6.80	-0.50	-6.85
PLANB	6.00	-0.40	-6.25
ORI	5.30	-0.35	-6.19
PTTEP	95.50	-6.00	-5.91
TU	12.80	-0.80	-5.88
DTAC	42.75	-2.50	-5.52
IVL	30.75	-1.75	-5.38
IRPC	2.84	-0.16	-5.33

## 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
09/06/2020	80,151	74,850	5,301	42,862	48,841	-5,979	110,754	110,076	678	233,767	240,365

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2020	8,736	6,123	2,613	9,187	10,891	-1,704	14,012	14,921	-909	31,935	35,815

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/06/2020	0	0	0	2,378	2,301	77	5,557	5,634	-77	7,935	22,952