

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		10-Jun-20	09-Jun-20	Change		10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20
S50M20	Jun 2020	950.60	939.30	11.3	1.2 %	200,259	-0.70 %	201,676	-2.46 %	206,753	-0.76 %	208,330	-4.67 %	218,545
S50N20	Jul 2020	945.00	933.00	12	1.29 %	409	-2.39 %	419	2.70 %	408	-0.24 %	409	-0.24 %	410
S50Q20	Aug 2020	938.20	935.20	3	0.32 %	61	8.93 %	56	-31.71 %	82	-32.79 %	122	0.00 %	122
S50U20	Sep 2020	944.70	933.60	11.1	1.19 %	27,571	0.06 %	27,554	13.95 %	24,180	2.36 %	23,623	5.60 %	22,370
S50Z20	Dec 2020	943.60	932.20	11.4	1.22 %	7,045	-1.61 %	7,160	5.17 %	6,808	2.19 %	6,662	3.92 %	6,411
S50H21	Mar 2021	939.70	928.30	11.4	1.23 %	3,382	-3.37 %	3,500	8.26 %	3,233	6.56 %	3,034	12.00 %	2,709

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			10-Jun-20	09-Jun-20	Change		10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20
SUPERM20	Jun 2020	31,441	0.88	0.85	0.03	3.53 %	50,471	38.30 %	36,493	-5.28 %	38,528	5.51 %	36,515	-38.60 %	59,469
GUNKULU20	Sep 2020	29,512	2.79	2.83	-0.04	-1.41 %	10,948	-55.20 %	24,436	4.44 %	23,397	5.76 %	22,122	2.31 %	21,622
SUPERU20	Sep 2020	15,061	0.88	0.85	0.03	3.53 %	158,010	-5.99 %	168,071	6.33 %	158,070	22.49 %	129,050	3.23 %	125,010
SUPERH21	Mar 2021	8,000	0.87	0.85	0.02	2.35 %	9,000	800.00 %	1,000	0.00 %	1,000	0.00 %	1,000	-50.00 %	2,000
TRUEM20	Jun 2020	4,141	3.82	3.83	-0.01	-0.26 %	12,916	2.09 %	12,651	-16.37 %	15,127	-6.46 %	16,171	3.47 %	15,629
WHAM20	Jun 2020	4,076	3.28	3.23	0.05	1.55 %	3,162	-32.61 %	4,692	-15.82 %	5,574	-17.15 %	6,728	-36.89 %	10,660
KTBU20	Sep 2020	4,071	11.79	11.82	-0.03	-0.25 %	6,778	14.36 %	5,927	22.71 %	4,830	45.66 %	3,316	12.29 %	2,953
PTTU20	Sep 2020	3,612	38.75	39.00	-0.25	-0.64 %	3,290	43.92 %	2,286	-23.75 %	2,998	17.43 %	2,553	0.00 %	2,553
AAVM20	Jun 2020	3,568	2.15	2.18	-0.03	-1.38 %	3,052	-14.15 %	3,555	15.53 %	3,077	21.09 %	2,541	-17.04 %	3,063
MINTZ20	Dec 2020	3,503	23.06	24.06	-1.00	-4.16 %	1,030	-76.20 %	4,327	-2.24 %	4,426	2.41 %	4,322	-8.47 %	4,722

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	(+/-)	04-Jun-20	10-Jun-20	09-Jun-20	Change	
SUPERU20	Sep 2020	15,061	158,010	-5.99 %	168,071	6.33 %	158,070	22.49 %	129,050	3.23 %	125,010	0.88	0.85	0.03	3.53 %
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.33 %	150,000	2.04 %	147,000	0.00 %	147,000	1.27	1.27	0	0 %
BANPUU20	Sep 2020	157	54,387	0.27 %	54,238	-1.07 %	54,825	0.79 %	54,393	-6.90 %	58,427	6.48	6.52	-0.04	-0.6 %
SUPERM20	Jun 2020	31,441	50,471	38.30 %	36,493	-5.28 %	38,528	5.51 %	36,515	-38.60 %	59,469	0.88	0.85	0.03	3.53 %
JASU20	Sep 2020	2,462	47,843	-3.14 %	49,394	6.94 %	46,189	15.29 %	40,063	5.27 %	38,056	3.85	3.83	0.02	0.52 %
RSU20	Sep 2020	1,000	35,206	-0.56 %	35,406	0.57 %	35,206	0.00 %	35,205	0.00 %	35,205	12.53	12.63	-0.1	-0.8 %
RSM20	Jun 2020	0	31,822	0.00 %	31,822	-0.31 %	31,922	-0.62 %	32,122	-0.13 %	32,164	12.59	12.69	-0.1	-0.8 %
KTCZ20	Dec 2020	0	30,273	0.00 %	30,273	0.00 %	30,273	0.33 %	30,174	-0.33 %	30,274	38.60	36.09	2.5	6.95 %
WHAU20	Sep 2020	2,009	27,951	-3.46 %	28,953	11.59 %	25,945	2.01 %	25,433	0.09 %	25,410	3.28	3.25	0.03	0.92 %
SIRIM20	Jun 2020	2,106	26,868	8.01 %	24,876	-1.35 %	25,216	-12.34 %	28,766	-41.10 %	48,839	0.88	0.89	-0.01	-1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	28.50	3.60	14.46
STEC	16.60	0.80	5.06
PSL	5.25	0.25	5.00
CENTEL	26.25	1.25	5.00
AP	5.95	0.25	4.39
HMPRO	16.10	0.60	3.87
SPALI	16.20	0.60	3.85
GLOBAL	16.80	0.60	3.70
DELTA	56.75	2.00	3.65
KBANK	116.50	3.50	3.10

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPF	30.50	-1.50	-4.69
MINT	22.90	-1.00	-4.18
THCOM	3.82	-0.12	-3.05
SIRI	0.87	-0.02	-2.25
CKP	4.38	-0.10	-2.23
IVL	30.25	-0.50	-1.63
BANPU	6.60	-0.10	-1.49
BCPG	17.00	-0.20	-1.16
TKN	10.70	-0.10	-0.93
AAV	2.24	-0.02	-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
10/06/2020	73,696	59,929	13,767	27,263	37,187	-9,924	96,562	100,405	-3,843	197,521	238,727

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2020	3,958	3,258	700	6,930	5,106	1,824	9,351	11,875	-2,524	20,239	33,139

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/06/2020	0	0	0	153	960	-807	6,516	5,709	807	6,669	22,383