

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Jun-20	10-Jun-20	Change	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	
S50M20	Jun 2020	931.10	950.60	-19.5 -2.05 %	188,002	-6.12 %	200,259	-0.70 %	201,676	-2.46 %	206,753	-0.76 %	208,330	
S50N20	Jul 2020	926.50	945.00	-18.5 -1.96 %	410	0.24 %	409	-2.39 %	419	2.70 %	408	-0.24 %	409	
S50Q20	Aug 2020	926.50	938.20	-11.7 -1.25 %	53	-13.11 %	61	8.93 %	56	-31.71 %	82	-32.79 %	122	
S50U20	Sep 2020	925.20	944.70	-19.5 -2.06 %	28,871	4.72 %	27,571	0.06 %	27,554	13.95 %	24,180	2.36 %	23,623	
S50Z20	Dec 2020	923.90	943.60	-19.7 -2.09 %	7,409	5.17 %	7,045	-1.61 %	7,160	5.17 %	6,808	2.19 %	6,662	
S50H21	Mar 2021	919.90	939.70	-19.8 -2.11 %	3,567	5.47 %	3,382	-3.37 %	3,500	8.26 %	3,233	6.56 %	3,034	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Jun-20	10-Jun-20	Change	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	
SUPERU20	Sep 2020	141,103	0.98	0.88	0.10 11.36 %	101,108	-36.01 %	158,010	-5.99 %	168,071	6.33 %	158,070	22.49 %	129,050	
SUPERM20	Jun 2020	41,869	0.99	0.88	0.11 12.50 %	61,812	22.47 %	50,471	38.30 %	36,493	-5.28 %	38,528	5.51 %	36,515	
TMBM20X	Jun 2020	18,663	1.20	1.23	-0.03 -2.44 %	22,306	451.86 %	4,042	-37.53 %	6,470	54.93 %	4,176	-17.08 %	5,036	
SIRIU20	Sep 2020	10,517	0.86	0.89	-0.03 -3.37 %	15,152	-37.29 %	24,161	2.04 %	23,678	56.00 %	15,178	-22.66 %	19,626	
WHAU20	Sep 2020	9,557	3.44	3.28	0.16 4.88 %	23,977	-14.22 %	27,951	-3.46 %	28,953	11.59 %	25,945	2.01 %	25,433	
SUPERH21	Mar 2021	7,000	0.98	0.87	0.11 12.64 %	13,000	44.44 %	9,000	300.00 %	1,000	0.00 %	1,000	0.00 %	1,000	
LPNZ20	Dec 2020	5,500	4.66	4.62	0.04 0.87 %	9,002	157.05 %	3,502	16.66 %	3,002	-14.28 %	3,502	0.00 %	3,502	
IRPCU20	Sep 2020	4,567	2.82	2.84	-0.02 -0.70 %	15,077	42.60 %	10,573	7.85 %	9,803	0.71 %	9,734	1.67 %	9,574	
TRUEU20	Sep 2020	4,142	3.76	3.81	-0.05 -1.31 %	20,727	0.50 %	20,624	0.55 %	20,511	11.04 %	18,472	-13.50 %	21,354	
LHU20	Sep 2020	4,040	7.69	7.50	0.19 2.53 %	3,865	-44.03 %	6,905	-11.22 %	7,778	201.59 %	2,579	324.37 %	279	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	(+/-)	05-Jun-20	11-Jun-20	10-Jun-20	Change	
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.00 %	150,500	0.33 %	150,000	2.04 %	147,000	1.21	1.27	-0.06 -4.7 %	
SUPERU20	Sep 2020	141,103	101,108	-36.01 %	158,010	-5.99 %	168,071	6.33 %	158,070	22.49 %	129,050	0.98	0.88	0.1 11.4 %	
SUPERM20	Jun 2020	41,869	61,812	22.47 %	50,471	38.30 %	36,493	-5.28 %	38,528	5.51 %	36,515	0.99	0.88	0.1 12.5 %	
BANPUU20	Sep 2020	963	54,534	0.27 %	54,387	0.27 %	54,238	-1.07 %	54,825	0.79 %	54,393	6.25	6.48	-0.2 -3.6 %	
JASU20	Sep 2020	3,653	47,427	-0.87 %	47,843	-3.14 %	49,394	6.94 %	46,189	15.29 %	40,063	3.71	3.85	-0.1 -3.6 %	
RSU20	Sep 2020	0	35,206	0.00 %	35,206	-0.56 %	35,406	0.57 %	35,206	0.00 %	35,205	12.73	12.53	0.2 1.6 %	
RSM20	Jun 2020	0	31,822	0.00 %	31,822	0.00 %	31,822	-0.31 %	31,922	-0.62 %	32,122	12.79	12.59	0.2 1.59 %	
KTCZ20	Dec 2020	100	30,373	0.33 %	30,273	0.00 %	30,273	0.00 %	30,273	0.33 %	30,174	37.17	38.60	-1 -3.7 %	
SIRIM20	Jun 2020	201	26,972	0.39 %	26,868	8.01 %	24,876	-1.35 %	25,216	-12.34 %	28,766	0.90	0.88	0.02 2.27 %	
BTSM20X	Jun 2020	415	26,099	-1.15 %	26,402	0.00 %	26,401	-0.01 %	26,404	-0.04 %	26,415	11.70	11.80	-0.1 -0.9 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	1.00	0.13	14.94
THCOM	4.04	0.22	5.76
PSL	5.55	0.30	5.71
WHA	3.46	0.18	5.49
SAWAD	63.75	3.25	5.37
LPN	5.05	0.19	3.91
AMATA	16.50	0.60	3.77
SIRI	0.90	0.03	3.45
DELTA	58.25	1.50	2.64
HMPRO	16.30	0.20	1.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	28.50	-1.75	-5.79
CENTEL	24.80	-1.45	-5.52
KCE	18.50	-0.90	-4.64
PTTGC	46.75	-2.25	-4.59
KTB	11.50	-0.50	-4.17
MINT	22.00	-0.90	-3.93
KBANK	112.00	-4.50	-3.86
KTC	37.50	-1.50	-3.85
ERW	4.04	-0.16	-3.81
AOT	64.00	-2.50	-3.76

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
11/06/2020	73,350	76,560	-3,210	40,459	42,477	-2,018	99,169	93,941	5,228	212,978	228,312

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2020	8,132	7,237	895	9,731	10,639	-908	16,396	16,383	13	34,259	33,588

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/06/2020	0	0	0	5,738	7,714	-1,976	14,305	12,329	1,976	20,043	20,682