

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Jun-20	11-Jun-20	Change	12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20
S50M20	Jun 2020	917.10	931.10	-14 -1.5 %	192,650	2.47 %	188,002	-6.12 %	200,259	-0.70 %	201,676	-2.46 %	206,753
S50N20	Jul 2020	912.00	926.50	-14.5 -1.57 %	417	1.71 %	410	0.24 %	409	-2.39 %	419	2.70 %	408
S50Q20	Aug 2020	911.90	926.50	-14.6 -1.58 %	56	5.66 %	53	-13.11 %	61	8.93 %	56	-31.71 %	82
S50U20	Sep 2020	911.10	925.20	-14.1 -1.52 %	32,891	13.92 %	28,871	4.72 %	27,571	0.06 %	27,554	13.95 %	24,180
S50Z20	Dec 2020	909.90	923.90	-14 -1.52 %	7,479	0.94 %	7,409	5.17 %	7,045	-1.61 %	7,160	5.17 %	6,808
S50H21	Mar 2021	905.60	919.90	-14.3 -1.55 %	3,647	2.24 %	3,567	5.47 %	3,382	-3.37 %	3,500	8.26 %	3,233

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Jun-20	11-Jun-20	Change	12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20
SUPERU20	Sep 2020	162,014	1.05	0.98	0.07 7.14 %	155,117	53.42 %	101,108	-36.01 %	158,010	-5.99 %	168,071	6.33 %	158,070
SUPERM20	Jun 2020	39,056	1.03	0.99	0.04 4.04 %	54,025	-12.60 %	61,812	22.47 %	50,471	38.30 %	36,493	-5.28 %	38,528
WHAM20	Jun 2020	11,173	3.33	3.44	-0.11 -3.20 %	7,394	182.65 %	2,616	-17.27 %	3,162	-32.61 %	4,692	-15.82 %	5,574
RSM20	Jun 2020	10,000	12.79	12.79	0.00 0.00 %	26,822	-15.71 %	31,822	0.00 %	31,822	0.00 %	31,822	-0.31 %	31,922
IRPCU20	Sep 2020	8,100	2.76	2.82	-0.06 -2.13 %	15,117	0.27 %	15,077	42.60 %	10,573	7.85 %	9,803	0.71 %	9,734
WHAU20	Sep 2020	6,068	3.30	3.44	-0.14 -4.07 %	25,502	6.36 %	23,977	-14.22 %	27,951	-3.46 %	28,953	11.59 %	25,945
TRUEU20	Sep 2020	4,652	3.73	3.76	-0.03 -0.80 %	17,762	-14.31 %	20,727	0.50 %	20,624	0.55 %	20,511	11.04 %	18,472
TKNU20	Sep 2020	4,066	11.43	10.55	0.88 8.34 %	2,058	-0.15 %	2,061	-32.34 %	3,046	51.92 %	2,005	33.13 %	1,506
SIRIU20	Sep 2020	4,050	0.86	0.86	0.00 0.00 %	17,120	12.99 %	15,152	-37.29 %	24,161	2.04 %	23,678	56.00 %	15,178
SUPERZ20	Dec 2020	4,000	1.03	0.99	0.04 4.04 %	2,000	0.00 %	2,000	0.00 %	2,000	100.00 %	1,000	0.00 %	1,000

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	(+/-)	08-Jun-20	12-Jun-20	11-Jun-20	Change
SUPERU20	Sep 2020	162,014	155,117	53.42 %	101,108	-36.01 %	158,010	-5.99 %	168,071	6.33 %	158,070	1.05	0.98	0.07 7.14 %
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	0.33 %	150,000	1.21	1.21	0 0 %
BANPUU20	Sep 2020	602	54,675	0.26 %	54,534	0.27 %	54,387	0.27 %	54,238	-1.07 %	54,825	6.15	6.25	-0.1 -1.6 %
SUPERM20	Jun 2020	39,056	54,025	-12.60 %	61,812	22.47 %	50,471	38.30 %	36,493	-5.28 %	38,528	1.03	0.99	0.04 4.04 %
JASU20	Sep 2020	576	46,926	-1.06 %	47,427	-0.87 %	47,843	-3.14 %	49,394	6.94 %	46,189	3.69	3.71	-0.02 -0.5 %
RSU20	Sep 2020	100	35,306	0.28 %	35,206	0.00 %	35,206	-0.56 %	35,406	0.57 %	35,206	12.73	12.73	0 0 %
KTCZ20	Dec 2020	200	30,573	0.66 %	30,373	0.33 %	30,273	0.00 %	30,273	0.00 %	30,273	36.16	37.17	-1 -2.7 %
RSM20	Jun 2020	10,000	26,822	-15.71 %	31,822	0.00 %	31,822	0.00 %	31,822	-0.31 %	31,922	12.79	12.79	0 0 %
BTSM20X	Jun 2020	23	26,089	-0.04 %	26,099	-1.15 %	26,402	0.00 %	26,401	-0.01 %	26,404	11.70	11.70	0 0 %
WHAU20	Sep 2020	6,068	25,502	6.36 %	23,977	-14.22 %	27,951	-3.46 %	28,953	11.59 %	25,945	3.30	3.44	-0.1 -4.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	28.75	2.25	8.49
TKN	11.50	0.80	7.48
SUPER	1.05	0.05	5.00
CBG	95.50	4.25	4.66
MINT	22.80	0.80	3.64
PRM	8.00	0.25	3.23
SAWAD	65.50	1.75	2.75
PLANB	6.05	0.15	2.54
CHG	2.58	0.06	2.38
VGI	7.45	0.15	2.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	107.50	-4.50	-4.02
EA	39.50	-1.50	-3.66
BEAUTY	1.63	-0.06	-3.55
WHA	3.34	-0.12	-3.47
TMB	1.15	-0.04	-3.36
KTC	36.25	-1.25	-3.33
TOP	44.50	-1.50	-3.26
PTT	37.25	-1.25	-3.25
AMATA	16.00	-0.50	-3.03
IRPC	2.76	-0.08	-2.82

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
12/06/2020	71,743	74,986	-3,243	36,498	43,772	-7,274	105,589	95,072	10,517	213,830	237,140

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2020	6,808	8,652	-1,844	10,249	8,543	1,706	15,053	14,915	138	32,110	32,843

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/06/2020	0	0	0	547	3,077	-2,530	7,815	5,285	2,530	8,362	21,017