

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Jun-20	12-Jun-20	Change	15-Jun-20	(+/-)	12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20
S50M20	Jun 2020	891.70	917.10	-25.4 -2.77 %	195,900	1.69 %	192,650	2.47 %	188,002	-6.12 %	200,259	-0.70 %	201,676
S50N20	Jul 2020	883.50	912.00	-28.5 -3.12 %	415	-0.48 %	417	1.71 %	410	0.24 %	409	-2.39 %	419
S50Q20	Aug 2020	887.60	911.90	-24.3 -2.66 %	54	-3.57 %	56	5.66 %	53	-13.11 %	61	8.93 %	56
S50U20	Sep 2020	885.30	911.10	-25.8 -2.83 %	32,004	-2.70 %	32,891	13.92 %	28,871	4.72 %	27,571	0.06 %	27,554
S50Z20	Dec 2020	884.10	909.90	-25.8 -2.84 %	7,658	2.39 %	7,479	0.94 %	7,409	5.17 %	7,045	-1.61 %	7,160
S50H21	Mar 2021	880.50	905.60	-25.1 -2.77 %	3,679	0.88 %	3,647	2.24 %	3,567	5.47 %	3,382	-3.37 %	3,500

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Jun-20	12-Jun-20	Change	15-Jun-20	(+/-)	12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20
SUPERU20	Sep 2020	111,025	0.98	1.05	-0.07 -6.67 %	127,119	-18.05 %	155,117	53.42 %	101,108	-36.01 %	158,010	-5.99 %	168,071
SUPERM20	Jun 2020	34,943	1.02	1.03	-0.01 -0.97 %	32,565	-39.72 %	54,025	-12.60 %	61,812	22.47 %	50,471	38.30 %	36,493
IRPCU20	Sep 2020	16,276	2.60	2.76	-0.16 -5.80 %	12,042	-20.34 %	15,117	0.27 %	15,077	42.60 %	10,573	7.85 %	9,803
WHAU20	Sep 2020	6,057	3.26	3.30	-0.04 -1.21 %	25,511	0.04 %	25,502	6.36 %	23,977	-14.22 %	27,951	-3.46 %	28,953
SUPERH21	Mar 2021	4,000	1.02	1.03	-0.01 -0.97 %	16,000	33.33 %	12,000	-7.69 %	13,000	44.44 %	9,000	300.00 %	1,000
TKNU20	Sep 2020	3,100	10.57	11.43	-0.86 -7.52 %	3,158	53.45 %	2,058	-0.15 %	2,061	-32.34 %	3,046	51.92 %	2,005
THCOMZ20	Dec 2020	3,100	4.41	3.84	0.57 14.84 %	1,502	0.00 %	2	0.00 %	2	0.00 %	2	0.00 %	2
IRPCM20	Jun 2020	2,809	2.62	2.76	-0.14 -5.07 %	7,004	-27.01 %	9,596	-13.66 %	11,114	5.08 %	10,577	-15.75 %	12,555
KTBU20	Sep 2020	2,761	10.60	11.15	-0.55 -4.93 %	9,777	5.28 %	9,287	5.79 %	8,779	29.52 %	6,778	14.36 %	5,927
WHAM20	Jun 2020	2,756	3.24	3.33	-0.09 -2.70 %	5,275	-28.66 %	7,394	182.65 %	2,616	-17.27 %	3,162	-32.61 %	4,692

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Jun-20	(+/-)	12-Jun-20	(+/-)	11-Jun-20	(+/-)	10-Jun-20	(+/-)	09-Jun-20	15-Jun-20	12-Jun-20	Change
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	1.16	1.21	-0.05 -4.1 %
SUPERU20	Sep 2020	111,025	127,119	-18.05 %	155,117	53.42 %	101,108	-36.01 %	158,010	-5.99 %	168,071	0.98	1.05	-0.07 -6.7 %
BANPUU20	Sep 2020	348	54,665	-0.02 %	54,675	0.26 %	54,534	0.27 %	54,387	0.27 %	54,238	6.00	6.15	-0.2 -2.4 %
JASU20	Sep 2020	1,573	45,425	-3.20 %	46,926	-1.06 %	47,427	-0.87 %	47,843	-3.14 %	49,394	3.70	3.69	0.01 0.27 %
RSU20	Sep 2020	502	35,405	0.28 %	35,306	0.28 %	35,206	0.00 %	35,206	-0.56 %	35,406	12.44	12.73	-0.3 -2.3 %
SUPERM20	Jun 2020	34,943	32,565	-39.72 %	54,025	-12.60 %	61,812	22.47 %	50,471	38.30 %	36,493	1.02	1.03	-0.01 -1 %
KTCZ20	Dec 2020	400	30,173	-1.31 %	30,573	0.66 %	30,373	0.33 %	30,273	0.00 %	30,273	33.06	36.16	-3 -8.6 %
RSM20	Jun 2020	107	26,722	-0.37 %	26,822	-15.71 %	31,822	0.00 %	31,822	0.00 %	31,822	12.50	12.79	-0.3 -2.3 %
BTSM20X	Jun 2020	32	26,076	-0.05 %	26,089	-0.04 %	26,099	-1.15 %	26,402	0.00 %	26,401	11.32	11.70	-0.4 -3.3 %
WHAU20	Sep 2020	6,057	25,511	0.04 %	25,502	6.36 %	23,977	-14.22 %	27,951	-3.46 %	28,953	3.26	3.30	-0.04 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	4.52	0.58	14.72
PSL	5.75	0.15	2.68
INTUCH	55.50	0.25	0.45
BA	6.90	0.00	0.00
AAV	2.24	0.00	0.00
ADVANC	191.50	-1.00	-0.52
SCC	355.00	-3.00	-0.84
BH	118.00	-1.00	-0.84
QH	2.20	-0.02	-0.90
CBG	94.25	-1.25	-1.31

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	14.40	-1.40	-8.86
KBANK	98.00	-9.50	-8.84
PLANB	5.55	-0.50	-8.26
KTC	33.50	-2.75	-7.59
AMATA	14.80	-1.20	-7.50
ESSO	6.45	-0.50	-7.19
TKN	10.70	-0.80	-6.96
SAWAD	61.00	-4.50	-6.87
SCB	78.50	-5.75	-6.82
BBL	113.00	-8.00	-6.61

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
15/06/2020	67,087	71,398	-4,311	47,003	39,955	7,048	102,013	104,750	-2,737	216,103	239,710

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2020	8,736	9,063	-327	11,455	11,637	-182	14,480	13,971	509	34,671	32,447

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/06/2020	0	0	0	1,604	822	782	4,611	5,393	-782	6,215	21,806