

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		19-Jun-20	18-Jun-20	Change	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20	(+/-)	15-Jun-20	
S50M20	Jun 2020	910.00	909.40	0.6 0.07 %	198,163	-2.08 %	202,374	-0.48 %	203,349	6.54 %	190,868	-2.57 %	195,900	
S50N20	Jul 2020	904.00	906.40	-2.4 -0.26 %	347	-6.22 %	370	-1.33 %	375	-11.14 %	422	1.69 %	415	
S50Q20	Aug 2020	902.30	902.70	-0.4 -0.04 %	60	0.00 %	60	0.00 %	60	7.14 %	56	3.70 %	54	
S50U20	Sep 2020	904.90	904.00	0.9 0.1 %	40,368	5.93 %	38,109	4.06 %	36,621	13.14 %	32,368	1.14 %	32,004	
S50Z20	Dec 2020	903.30	902.50	0.8 0.09 %	8,145	2.59 %	7,939	0.38 %	7,909	1.51 %	7,791	1.74 %	7,658	
S50H21	Mar 2021	899.60	898.70	0.9 0.1 %	4,009	1.01 %	3,969	2.80 %	3,861	1.66 %	3,798	3.23 %	3,679	

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			19-Jun-20	18-Jun-20	Change	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20	(+/-)	15-Jun-20	
SUPERU20	Sep 2020	71,024	0.98	1.02	-0.04 -3.92 %	273,210	12.81 %	242,191	19.79 %	202,179	97.93 %	102,147	-19.64 %	127,119	
TMBU20	Sep 2020	25,698	1.10	1.08	0.02 1.85 %	40,436	96.80 %	20,547	2.51 %	20,043	3.02 %	19,455	-1.97 %	19,846	
TMBM20X	Jun 2020	18,757	1.12	1.10	0.02 1.82 %	4,349	-80.42 %	22,206	0.26 %	22,148	-0.23 %	22,200	-0.18 %	22,240	
SUPERM20	Jun 2020	13,488	0.98	0.99	-0.01 -1.01 %	18,077	-0.06 %	18,087	-23.24 %	23,563	-5.11 %	24,831	-23.75 %	32,565	
SIRIU20	Sep 2020	12,020	0.87	0.90	-0.03 -3.33 %	21,683	-21.65 %	27,676	5.89 %	26,136	20.81 %	21,634	30.08 %	16,631	
SUPERH21	Mar 2021	8,000	0.98	0.99	-0.01 -1.01 %	17,000	-19.05 %	21,000	5.00 %	20,000	0.00 %	20,000	25.00 %	16,000	
SIRIM20	Jun 2020	6,249	0.87	0.91	-0.04 -4.40 %	15,583	-20.50 %	19,601	-15.43 %	23,177	0.03 %	23,170	-2.15 %	23,678	
WHAM20	Jun 2020	5,177	3.59	3.61	-0.02 -0.55 %	6,629	-3.23 %	6,850	-25.02 %	9,136	32.70 %	2,746	-47.94 %	5,275	
PSLH21	Mar 2021	3,900	6.34	6.51	-0.17 -2.61 %	4,000	-11.11 %	4,500	0.00 %	4,500	0.00 %	4,500	0.00 %	4,500	
SPRCM20	Jun 2020	3,824	6.55	6.95	-0.40 -5.76 %	95	-1.04 %	96	0.00 %	96	0.00 %	96	-10.28 %	107	

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20	(+/-)	15-Jun-20	19-Jun-20	18-Jun-20	Change	
SUPERU20	Sep 2020	71,024	273,210	12.81 %	242,191	19.79 %	202,179	97.93 %	102,147	-19.64 %	127,119	0.98	1.02	-0.04 -3.9 %	
TIPLZ20	Dec 2020	0	152,500	0.00 %	152,500	1.33 %	150,500	0.00 %	150,500	0.00 %	150,500	1.17	1.16	0.01 0.86 %	
BANPUU20	Sep 2020	1,121	55,614	2.02 %	54,513	-0.17 %	54,608	0.01 %	54,602	-0.12 %	54,665	6.35	6.13	0.2 3.59 %	
JASU20	Sep 2020	3,032	47,086	6.86 %	44,065	-3.07 %	45,462	0.07 %	45,428	0.01 %	45,425	3.79	3.78	0.01 0.26 %	
TMBU20	Sep 2020	25,698	40,436	96.80 %	20,547	2.51 %	20,043	3.02 %	19,455	-1.97 %	19,846	1.10	1.08	0.02 1.85 %	
RSU20	Sep 2020	400	35,505	0.28 %	35,405	0.28 %	35,305	-0.28 %	35,405	0.00 %	35,405	14.04	14.13	-0.09 -0.6 %	
RSM20	Jun 2020	0	26,399	0.00 %	26,399	0.00 %	26,399	-1.21 %	26,722	0.00 %	26,722	14.09	14.19	-0.1 -0.7 %	
BTSM20X	Jun 2020	8	25,964	-0.01 %	25,967	-0.01 %	25,969	0.00 %	25,970	-0.41 %	26,076	11.68	11.70	-0.02 -0.2 %	
WHAU20	Sep 2020	2,827	25,350	3.21 %	24,562	4.37 %	23,533	-9.51 %	26,006	1.94 %	25,511	3.59	3.60	-0.01 -0.3 %	
TRUEU20	Sep 2020	2,103	22,082	-4.06 %	23,017	15.18 %	19,983	5.76 %	18,894	6.42 %	17,754	3.67	3.71	-0.04 -1.1 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	31.75	1.25	4.10
COM7	28.75	1.00	3.60
QH	2.36	0.08	3.51
EA	40.75	1.25	3.16
BANPU	6.60	0.20	3.12
TTA	3.58	0.10	2.87
CBG	98.25	2.50	2.61
SPALI	16.30	0.40	2.52
PSH	12.40	0.30	2.48
TU	12.60	0.30	2.44

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	0.86	-0.06	-6.52
THCOM	5.30	-0.35	-6.19
ERW	3.96	-0.18	-4.35
BA	7.30	-0.30	-3.95
GPSC	77.25	-2.75	-3.44
DELTA	52.25	-1.75	-3.24
MINT	22.10	-0.70	-3.07
SUPER	0.97	-0.03	-3.00
CENTEL	24.80	-0.70	-2.75
TVO	26.75	-0.75	-2.73

## 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
19/06/2020	47,956	57,374	-9,418	26,066	20,775	5,291	69,914	65,787	4,127	143,936	251,092

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2020	6,131	7,059	-928	7,933	6,550	1,383	11,246	11,701	-455	25,310	30,375

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/06/2020	0	0	0	5,797	2,440	3,357	6,983	10,340	-3,357	12,780	22,945