

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jun-20	19-Jun-20	Change	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20
S50M20	Jun 2020	896.80	910.00	-13.2 -1.45 %	196,844	-0.67 %	198,163	-2.08 %	202,374	-0.48 %	203,349	6.54 %	190,868
S50N20	Jul 2020	894.60	904.00	-9.4 -1.04 %	348	0.29 %	347	-6.22 %	370	-1.33 %	375	-11.14 %	422
S50Q20	Aug 2020	892.60	902.30	-9.7 -1.08 %	61	1.67 %	60	0.00 %	60	0.00 %	60	7.14 %	56
S50U20	Sep 2020	892.20	904.90	-12.7 -1.4 %	44,014	9.03 %	40,368	5.93 %	38,109	4.06 %	36,621	13.14 %	32,368
S50Z20	Dec 2020	890.70	903.30	-12.6 -1.39 %	8,425	3.44 %	8,145	2.59 %	7,939	0.38 %	7,909	1.51 %	7,791
S50H21	Mar 2021	886.50	899.60	-13.1 -1.46 %	3,979	-0.75 %	4,009	1.01 %	3,969	2.80 %	3,861	1.66 %	3,798

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jun-20	19-Jun-20	Change	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20
SUPERU20	Sep 2020	59,146	0.94	0.98	-0.04 -4.08 %	270,274	-1.07 %	273,210	12.81 %	242,191	19.79 %	202,179	97.93 %	102,147
SUPERM20	Jun 2020	20,275	0.99	0.98	0.01 1.02 %	18,016	-0.34 %	18,077	-0.06 %	18,087	-23.24 %	23,563	-5.11 %	24,831
SUPERH21	Mar 2021	16,000	0.99	0.98	0.01 1.02 %	9,000	-47.06 %	17,000	-19.05 %	21,000	5.00 %	20,000	0.00 %	20,000
TMBZ20	Dec 2020	15,000	1.03	1.10	-0.07 -6.36 %	17,619	572.74 %	2,619	0.04 %	2,618	0.38 %	2,608	0.00 %	2,608
MINTM20	Jun 2020	5,900	20.75	22.10	-1.35 -6.11 %	4,883	-4.96 %	5,138	-17.78 %	6,249	-8.37 %	6,820	77.00 %	3,853
TMBU20	Sep 2020	5,629	1.05	1.10	-0.05 -4.55 %	34,985	-13.48 %	40,436	96.80 %	20,547	2.51 %	20,043	3.02 %	19,455
LHU20	Sep 2020	5,208	7.32	7.46	-0.14 -1.88 %	4,956	31.95 %	3,756	25.83 %	2,985	-21.12 %	3,784	-12.10 %	4,305
PSLH21	Mar 2021	4,000	5.92	6.34	-0.42 -6.62 %	2,000	-50.00 %	4,000	-11.11 %	4,500	0.00 %	4,500	0.00 %	4,500
CPFU20	Sep 2020	3,321	32.03	32.00	0.03 0.09 %	6,860	1.36 %	6,768	15.55 %	5,857	15.66 %	5,064	8.76 %	4,656
SIRIU20	Sep 2020	3,035	0.85	0.87	-0.02 -2.30 %	19,702	-9.14 %	21,683	-21.65 %	27,676	5.89 %	26,136	20.81 %	21,634

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	(+/-)	16-Jun-20	22-Jun-20	19-Jun-20	Change
SUPERU20	Sep 2020	59,146	270,274	-1.07 %	273,210	12.81 %	242,191	19.79 %	202,179	97.93 %	102,147	0.94	0.98	-0.04 -4.1 %
TPIPLZ20	Dec 2020	2,000	150,500	-1.31 %	152,500	0.00 %	152,500	1.33 %	150,500	0.00 %	150,500	1.16	1.17	-0.01 -0.9 %
BANPUU20	Sep 2020	1,263	54,819	-1.43 %	55,614	2.02 %	54,513	-0.17 %	54,608	0.01 %	54,602	6.25	6.35	-0.1 -1.6 %
JASU20	Sep 2020	1,305	46,350	-1.56 %	47,086	6.86 %	44,065	-3.07 %	45,462	0.07 %	45,428	3.75	3.79	-0.04 -1.1 %
RSU20	Sep 2020	600	36,105	1.69 %	35,505	0.28 %	35,405	0.28 %	35,305	-0.28 %	35,405	14.24	14.04	0.2 1.42 %
TMBU20	Sep 2020	5,629	34,985	-13.48 %	40,436	96.80 %	20,547	2.51 %	20,043	3.02 %	19,455	1.05	1.10	-0.05 -4.6 %
WHAU20	Sep 2020	2,526	27,861	9.91 %	25,350	3.21 %	24,562	4.37 %	23,533	-9.51 %	26,006	3.48	3.59	-0.1 -3.1 %
RSM20	Jun 2020	0	26,399	0.00 %	26,399	0.00 %	26,399	0.00 %	26,399	-1.21 %	26,722	14.30	14.09	0.2 1.49 %
BTSM20X	Jun 2020	14	25,957	-0.03 %	25,964	-0.01 %	25,967	-0.01 %	25,969	0.00 %	25,970	11.58	11.68	-0.1 -0.9 %
TRUEU20	Sep 2020	2,206	21,219	-3.91 %	22,082	-4.06 %	23,017	15.18 %	19,983	5.76 %	18,894	3.59	3.67	-0.08 -2.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.75	0.45	8.49
SAMART	5.75	0.30	5.50
PTG	16.30	0.60	3.82
GFPT	13.70	0.50	3.79
STA	29.00	0.75	2.65
DELTA	53.50	1.25	2.39
COM7	29.25	0.50	1.74
RS	14.30	0.20	1.42
PTTGC	47.25	0.50	1.07
BDMS	22.40	0.20	0.90

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BBL	105.00	-10.50	-9.09
AEONTS	112.50	-11.00	-8.91
SCB	71.50	-5.75	-7.44
PSL	5.90	-0.45	-7.09
KBANK	89.25	-6.50	-6.79
MINT	20.70	-1.40	-6.33
SAWAD	53.75	-3.50	-6.11
TISCO	69.25	-4.25	-5.78
KKP	41.50	-2.50	-5.68
TTA	3.38	-0.20	-5.59

## 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
22/06/2020	59,583	60,944	-1,361	33,447	31,947	1,500	80,067	80,206	-139	173,097	253,671

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2020	8,866	5,751	3,115	9,593	11,252	-1,659	15,603	17,059	-1,456	34,062	33,587

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/06/2020	0	0	0	2,422	5,765	-3,343	6,808	3,465	3,343	9,230	24,548