

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jun-20	22-Jun-20	Change	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20
S50M20	Jun 2020	896.80	896.80	0 0%	186,305	-5.35%	196,844	-0.67%	198,163	-2.08%	202,374	-0.48%	203,349
S50N20	Jul 2020	892.90	894.60	-1.7 -0.19%	350	0.57%	348	0.29%	347	-6.22%	370	-1.33%	375
S50Q20	Aug 2020	894.60	892.60	2 0.22%	61	0.00%	61	1.67%	60	0.00%	60	0.00%	60
S50U20	Sep 2020	891.40	892.20	-0.8 -0.09%	50,455	14.63%	44,014	9.03%	40,368	5.93%	38,109	4.06%	36,621
S50Z20	Dec 2020	890.20	890.70	-0.5 -0.06%	8,701	3.28%	8,425	3.44%	8,145	2.59%	7,939	0.38%	7,909
S50H21	Mar 2021	886.40	886.50	-0.1 -0.01%	4,017	0.96%	3,979	-0.75%	4,009	1.01%	3,969	2.80%	3,861

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jun-20	22-Jun-20	Change	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20
SUPERU20	Sep 2020	71,029	0.98	0.94	0.04 4.26%	280,280	3.70%	270,274	-1.07%	273,210	12.81%	242,191	19.79%	202,179
WHAU20	Sep 2020	8,522	3.50	3.48	0.02 0.57%	31,873	14.40%	27,861	9.91%	25,350	3.21%	24,562	4.37%	23,533
LHU20	Sep 2020	5,600	7.47	7.32	0.15 2.05%	3,556	-28.25%	4,956	31.95%	3,756	25.83%	2,985	-21.12%	3,784
JASU20	Sep 2020	5,063	3.78	3.75	0.03 0.80%	51,392	10.88%	46,350	-1.56%	47,086	6.86%	44,065	-3.07%	45,462
JASM20	Jun 2020	4,583	3.78	3.76	0.02 0.53%	10,034	-31.05%	14,552	-0.79%	14,668	-9.28%	16,169	-0.04%	16,175
IRPCU20	Sep 2020	4,535	2.72	2.73	-0.01 -0.37%	15,745	28.74%	12,230	0.29%	12,195	0.17%	12,174	-3.49%	12,614
GUNKULU20	Sep 2020	4,054	2.70	2.69	0.01 0.37%	7,544	0.72%	7,490	0.00%	7,490	0.15%	7,479	-11.76%	8,476
TRUEM20	Jun 2020	3,799	3.70	3.59	0.11 3.06%	6,780	-34.92%	10,418	-1.41%	10,567	-0.47%	10,617	0.28%	10,587
STAU20	Sep 2020	3,018	27.06	28.20	-1.14 -4.04%	3,422	-26.91%	4,682	5.38%	4,443	7.53%	4,132	-2.39%	4,233
ICHU20	Sep 2020	2,834	8.02	7.97	0.05 0.63%	504	-49.80%	1,004	0.00%	1,004	0.00%	1,004	0.00%	1,004

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	(+/-)	17-Jun-20	23-Jun-20	22-Jun-20	Change
SUPERU20	Sep 2020	71,029	280,280	3.70%	270,274	-1.07%	273,210	12.81%	242,191	19.79%	202,179	0.98	0.94	0.04 4.26%
TPIPLZ20	Dec 2020	0	150,500	0.00%	150,500	-1.31%	152,500	0.00%	152,500	1.33%	150,500	1.16	1.16	0 0%
BANPUU20	Sep 2020	153	54,937	0.22%	54,819	-1.43%	55,614	2.02%	54,513	-0.17%	54,608	6.18	6.25	-0.07 -1.1%
JASU20	Sep 2020	5,063	51,392	10.88%	46,350	-1.56%	47,086	6.86%	44,065	-3.07%	45,462	3.78	3.75	0.03 0.8%
TMBU20	Sep 2020	2,057	37,038	5.87%	34,985	-13.48%	40,436	96.80%	20,547	2.51%	20,043	1.07	1.05	0.02 1.9%
RSU20	Sep 2020	300	35,905	-0.55%	36,105	1.69%	35,505	0.28%	35,405	0.28%	35,305	14.74	14.24	0.5 3.51%
WHAU20	Sep 2020	8,522	31,873	14.40%	27,861	9.91%	25,350	3.21%	24,562	4.37%	23,533	3.50	3.48	0.02 0.57%
RSM20	Jun 2020	5	26,395	-0.02%	26,399	0.00%	26,399	0.00%	26,399	0.00%	26,399	14.80	14.30	0.5 3.5%
TRUEU20	Sep 2020	1,695	22,787	7.39%	21,219	-3.91%	22,082	-4.06%	23,017	15.18%	19,983	3.70	3.59	0.1 3.06%
SIRIU20	Sep 2020	240	19,889	0.95%	19,702	-9.14%	21,683	-21.65%	27,676	5.89%	26,136	0.82	0.85	-0.03 -3.5%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.40	0.25	4.07
HANA	27.50	1.00	3.77
ICHI	8.45	0.30	3.68
TISCO	71.75	2.50	3.61
RS	14.80	0.50	3.50
SAMART	5.95	0.20	3.48
SUPER	1.00	0.03	3.09
TMB	1.08	0.03	2.86
VGI	7.80	0.20	2.63
AMATA	16.30	0.40	2.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	4.90	-0.85	-14.78
STA	27.75	-1.25	-4.31
PSL	5.65	-0.25	-4.24
BA	6.80	-0.20	-2.86
SAWAD	52.25	-1.50	-2.79
SIRI	0.81	-0.02	-2.41
MTC	52.75	-1.00	-1.86
BLAND	1.06	-0.02	-1.85
KTC	31.00	-0.50	-1.59
CPF	31.50	-0.50	-1.56

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
23/06/2020	63,671	56,823	6,848	19,978	28,273	-8,295	58,560	57,113	1,447	142,209	249,889

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2020	5,497	5,452	45	8,900	10,077	-1,177	15,008	13,876	1,132	29,405	36,327

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/06/2020	0	0	0	1,847	3,421	-1,574	4,231	2,657	1,574	6,078	25,553