

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jun-20	23-Jun-20	Change	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20
S50M20	Jun 2020	878.90	896.80	-17.9 -2%	190,212	2.10%	186,305	-5.35%	196,844	-0.67%	198,163	-2.08%	202,374
S50N20	Jul 2020	876.80	892.90	-16.1 -1.8%	353	0.86%	350	0.57%	348	0.29%	347	-6.22%	370
S50Q20	Aug 2020	874.80	894.60	-19.8 -2.21%	61	0.00%	61	0.00%	61	1.67%	60	0.00%	60
S50U20	Sep 2020	873.30	891.40	-18.1 -2.03%	91,366	81.08%	50,455	14.63%	44,014	9.03%	40,368	5.93%	38,109
S50Z20	Dec 2020	871.50	890.20	-18.7 -2.1%	10,329	18.71%	8,701	3.28%	8,425	3.44%	8,145	2.59%	7,939
S50H21	Mar 2021	867.90	886.40	-18.5 -2.09%	4,256	5.95%	4,017	0.96%	3,979	-0.75%	4,009	1.01%	3,969

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jun-20	23-Jun-20	Change	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20
SUPERU20	Sep 2020	57,049	0.93	0.98	-0.05 -5.10%	290,300	3.57%	280,280	3.70%	270,274	-1.07%	273,210	12.81%	242,191
WHAU20	Sep 2020	6,880	3.35	3.50	-0.15 -4.29%	35,179	10.37%	31,873	14.40%	27,861	9.91%	25,350	3.21%	24,562
SUPERM20	Jun 2020	6,493	0.95	1.01	-0.06 -5.94%	16,885	-0.85%	17,030	-5.47%	18,016	-0.34%	18,077	-0.06%	18,087
SUPERZ20	Dec 2020	6,000	0.95	1.01	-0.06 -5.94%	8,000	166.67%	3,000	0.00%	3,000	0.00%	3,000	-40.00%	5,000
SIRIU20	Sep 2020	3,557	0.81	0.82	-0.01 -1.22%	20,438	2.76%	19,889	0.95%	19,702	-9.14%	21,683	-21.65%	27,676
KCEU20	Sep 2020	3,491	20.50	19.42	1.08 5.56%	2,753	-21.05%	3,487	27.59%	2,733	-15.47%	3,233	-5.83%	3,433
KTBU20	Sep 2020	3,265	10.35	10.45	-0.10 -0.96%	14,142	24.40%	11,368	5.75%	10,750	4.50%	10,287	11.37%	9,237
IRPCU20	Sep 2020	3,254	2.63	2.72	-0.09 -3.31%	15,836	0.58%	15,745	28.74%	12,230	0.29%	12,195	0.17%	12,174
TRUEU20	Sep 2020	3,161	3.54	3.70	-0.16 -4.32%	20,691	-9.20%	22,787	7.39%	21,219	-3.91%	22,082	-4.06%	23,017
TMBU20	Sep 2020	3,060	1.07	1.07	0.00 0.00%	39,050	5.43%	37,038	5.87%	34,985	-13.48%	40,436	96.80%	20,547

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	(+/-)	18-Jun-20	24-Jun-20	23-Jun-20	Change
SUPERU20	Sep 2020	57,049	290,300	3.57%	280,280	3.70%	270,274	-1.07%	273,210	12.81%	242,191	0.93	0.98	-0.05 -5.1%
TPIPLZ20	Dec 2020	0	150,500	0.00%	150,500	0.00%	150,500	-1.31%	152,500	0.00%	152,500	1.17	1.16	0.01 0.86%
BANPUU20	Sep 2020	249	54,979	0.08%	54,937	0.22%	54,819	-1.43%	55,614	2.02%	54,513	6.05	6.18	-0.1 -2.1%
JASU20	Sep 2020	2,613	53,958	4.99%	51,392	10.88%	46,350	-1.56%	47,086	6.86%	44,065	3.72	3.78	-0.06 -1.6%
TMBU20	Sep 2020	3,060	39,050	5.43%	37,038	5.87%	34,985	-13.48%	40,436	96.80%	20,547	1.07	1.07	0 0%
RSU20	Sep 2020	100	35,805	-0.28%	35,905	-0.55%	36,105	1.69%	35,505	0.28%	35,405	14.94	14.74	0.2 1.36%
WHAU20	Sep 2020	6,880	35,179	10.37%	31,873	14.40%	27,861	9.91%	25,350	3.21%	24,562	3.35	3.50	-0.2 -4.3%
TRUEU20	Sep 2020	3,161	20,691	-9.20%	22,787	7.39%	21,219	-3.91%	22,082	-4.06%	23,017	3.54	3.70	-0.2 -4.3%
SIRIU20	Sep 2020	3,557	20,438	2.76%	19,889	0.95%	19,702	-9.14%	21,683	-21.65%	27,676	0.81	0.82	-0.01 -1.2%
TMBZ20	Dec 2020	0	17,619	0.00%	17,619	0.00%	17,619	572.74%	2,619	0.04%	2,618	1.04	1.06	-0.02 -1.9%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	21.00	1.30	6.60
MINT	20.90	0.30	1.46
BBL	107.50	1.50	1.42
KBANK	90.25	1.25	1.40
RS	15.00	0.20	1.35
LH	7.70	0.05	0.65
SAWAD	52.50	0.25	0.48
MTC	53.00	0.25	0.47
AEONTS	112.50	0.50	0.45
BEC	4.76	0.02	0.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.94	-0.06	-6.00
STA	26.25	-1.50	-5.41
THCOM	4.64	-0.26	-5.31
MEGA	36.00	-2.00	-5.26
IVL	27.25	-1.50	-5.22
SPRC	6.55	-0.35	-5.07
EPG	4.72	-0.24	-4.84
TKN	9.90	-0.50	-4.81
ESSO	6.95	-0.35	-4.79
PLANB	6.10	-0.30	-4.69

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
24/06/2020	132,131	123,127	9,004	43,416	38,528	4,888	89,402	103,294	-13,892	264,949	296,577

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2020	7,632	6,971	661	14,257	13,480	777	13,346	14,784	-1,438	35,235	37,517

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/06/2020	0	0	0	7,618	3,433	4,185	7,160	11,345	-4,185	14,778	23,018