

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Jun-20	24-Jun-20	Change	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20
S50M20	Jun 2020	871.60	878.90	-7.3 -0.83 %	135,561	-28.73 %	190,212	2.10 %	186,305	-5.35 %	196,844	-0.67 %	198,163
S50N20	Jul 2020	868.10	876.80	-8.7 -0.99 %	363	2.83 %	353	0.86 %	350	0.57 %	348	0.29 %	347
S50Q20	Aug 2020	866.00	874.80	-8.8 -1.01 %	64	4.92 %	61	0.00 %	61	0.00 %	61	1.67 %	60
S50U20	Sep 2020	865.30	873.30	-8 -0.92 %	145,554	59.31 %	91,366	81.08 %	50,455	14.63 %	44,014	9.03 %	40,368
S50Z20	Dec 2020	864.00	871.50	-7.5 -0.86 %	11,312	9.52 %	10,329	18.71 %	8,701	3.28 %	8,425	3.44 %	8,145
S50H21	Mar 2021	860.10	867.90	-7.8 -0.9 %	4,289	0.78 %	4,256	5.95 %	4,017	0.96 %	3,979	-0.75 %	4,009

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Jun-20	24-Jun-20	Change	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20
SUPERU20	Sep 2020	55,147	0.96	0.93	0.03 3.23 %	310,390	6.92 %	290,300	3.57 %	280,280	3.70 %	270,274	-1.07 %	273,210
SUPERM20	Jun 2020	10,379	0.97	0.95	0.02 2.11 %	6,783	-59.83 %	16,885	-0.85 %	17,030	-5.47 %	18,016	-0.34 %	18,077
JASU20	Sep 2020	8,916	3.58	3.72	-0.14 -3.76 %	57,431	6.44 %	53,958	4.99 %	51,392	10.88 %	46,350	-1.56 %	47,086
IRPCZ20	Dec 2020	8,500	2.57	2.61	-0.04 -1.53 %	836	148.81 %	336	0.00 %	336	0.00 %	336	-59.81 %	836
IRPCU20	Sep 2020	7,588	2.60	2.63	-0.03 -1.14 %	13,695	-13.52 %	15,836	0.58 %	15,745	28.74 %	12,230	0.29 %	12,195
SUPERH21	Mar 2021	6,000	0.97	0.95	0.02 2.11 %	2,000	-75.00 %	8,000	0.00 %	8,000	-11.11 %	9,000	-47.06 %	17,000
MINTM20X	Jun 2020	5,793	20.41	20.76	-0.35 -1.69 %	818	-85.94 %	5,816	19.11 %	4,883	0.00 %	4,883	-4.96 %	5,138
WHAU20	Sep 2020	4,875	3.25	3.35	-0.10 -2.99 %	35,883	2.00 %	35,179	10.37 %	31,873	14.40 %	27,861	9.91 %	25,350
SUPERZ20	Dec 2020	4,000	0.97	0.95	0.02 2.11 %	10,000	25.00 %	8,000	166.67 %	3,000	0.00 %	3,000	0.00 %	3,000
PSLU20	Sep 2020	3,625	5.60	5.61	-0.01 -0.18 %	2,230	5.14 %	2,121	31.66 %	1,611	0.00 %	1,611	-24.05 %	2,121

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	(+/-)	19-Jun-20	25-Jun-20	24-Jun-20	Change
SUPERU20	Sep 2020	55,147	310,390	6.92 %	290,300	3.57 %	280,280	3.70 %	270,274	-1.07 %	273,210	0.96	0.93	0.03 3.23 %
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	-1.31 %	152,500	1.16	1.17	-0.01 -0.9 %
JASU20	Sep 2020	8,916	57,431	6.44 %	53,958	4.99 %	51,392	10.88 %	46,350	-1.56 %	47,086	3.58	3.72	-0.1 -3.8 %
BANPUU20	Sep 2020	483	55,001	0.04 %	54,979	0.08 %	54,937	0.22 %	54,819	-1.43 %	55,614	5.94	6.05	-0.1 -1.8 %
TMBU20	Sep 2020	1,080	38,568	-1.23 %	39,050	5.43 %	37,038	5.87 %	34,985	-13.48 %	40,436	1.07	1.07	0 0 %
RSU20	Sep 2020	702	35,905	0.28 %	35,805	-0.28 %	35,905	-0.55 %	36,105	1.69 %	35,505	16.33	14.94	1.4 9.3 %
WHAU20	Sep 2020	4,875	35,883	2.00 %	35,179	10.37 %	31,873	14.40 %	27,861	9.91 %	25,350	3.25	3.35	-0.1 -3 %
BTSM20X	Jun 2020	425	25,492	-1.64 %	25,916	-0.05 %	25,929	-0.11 %	25,957	-0.03 %	25,964	11.16	11.49	-0.3 -2.9 %
SIRIU20	Sep 2020	1,145	20,525	0.43 %	20,438	2.76 %	19,889	0.95 %	19,702	-9.14 %	21,683	0.79	0.81	-0.02 -2.5 %
TRUEU20	Sep 2020	733	20,307	-1.86 %	20,691	-9.20 %	22,787	7.39 %	21,219	-3.91 %	22,082	3.49	3.54	-0.05 -1.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	16.40	1.40	9.33
THCOM	4.88	0.24	5.17
INTUCH	57.50	2.00	3.60
BCP	21.60	0.70	3.35
STA	27.00	0.75	2.86
SAMART	5.65	0.15	2.73
TASCO	23.40	0.60	2.63
CBG	98.00	2.50	2.62
BGRIM	52.75	1.25	2.43
SCC	361.00	8.00	2.27

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.94	-0.14	-6.73
BA	6.25	-0.35	-5.30
WHA	3.24	-0.10	-2.99
MINT	20.15	-0.60	-2.87
UNIQ	5.15	-0.15	-2.83
QH	2.20	-0.06	-2.65
CK	19.80	-0.50	-2.46
THANI	3.56	-0.08	-2.20
JAS	3.62	-0.08	-2.16
CENDEL	22.70	-0.50	-2.16

## 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
25/06/2020	177,948	172,807	5,141	45,841	50,769	-4,928	117,474	117,687	-213	341,263	297,143

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/06/2020	4,667	9,693	-5,026	12,322	11,874	448	20,192	15,614	4,578	37,181	37,447

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/06/2020	0	0	0	92	1,857	-1,765	4,428	2,663	1,765	4,520	24,215