

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Jun-20	25-Jun-20	Change	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20
S50M20	Jun 2020	878.40	871.60	6.8 0.78 %	62,289	-54.05 %	135,561	-28.73 %	190,212	2.10 %	186,305	-5.35 %	196,844
S50N20	Jul 2020	874.30	868.10	6.2 0.71 %	373	2.75 %	363	2.83 %	353	0.86 %	350	0.57 %	348
S50Q20	Aug 2020	874.10	866.00	8.1 0.94 %	58	-9.38 %	64	4.92 %	61	0.00 %	61	0.00 %	61
S50U20	Sep 2020	872.30	865.30	7 0.81 %	206,953	42.18 %	145,554	59.31 %	91,366	81.08 %	50,455	14.63 %	44,014
S50Z20	Dec 2020	870.60	864.00	6.6 0.76 %	11,499	1.65 %	11,312	9.52 %	10,329	18.71 %	8,701	3.28 %	8,425
S50H21	Mar 2021	866.60	860.10	6.5 0.76 %	4,297	0.19 %	4,289	0.78 %	4,256	5.95 %	4,017	0.96 %	3,979

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Jun-20	25-Jun-20	Change	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20
SUPERU20	Sep 2020	22,196	0.92	0.96	-0.04 -4.17 %	315,443	1.63 %	310,390	6.92 %	290,300	3.57 %	280,280	3.70 %	270,274
SIRIU20	Sep 2020	12,954	0.79	0.79	0.00 0.00 %	33,451	62.98 %	20,525	0.43 %	20,438	2.76 %	19,889	0.95 %	19,702
SIRIM20	Jun 2020	12,474	0.78	0.78	0.00 0.00 %	1,679	-88.12 %	14,138	-0.32 %	14,184	-0.32 %	14,229	-7.15 %	15,325
TRUEU20	Sep 2020	10,084	3.46	3.49	-0.03 -0.86 %	12,921	-36.37 %	20,307	-1.86 %	20,691	-9.20 %	22,787	7.39 %	21,219
MINTU20X	Sep 2020	6,775	20.06	20.04	0.02 0.10 %	4,765	98.05 %	2,406	206.50 %	785	-21.03 %	994	28.42 %	774
RSH21	Mar 2021	6,700	15.74	16.21	-0.47 -2.90 %	13,650	96.40 %	6,950	0.00 %	6,950	0.00 %	6,950	0.00 %	6,950
RSM20	Jun 2020	6,700	15.90	16.40	-0.50 -3.05 %	19,695	-25.38 %	26,395	0.00 %	26,395	0.00 %	26,395	-0.02 %	26,399
IRPCU20	Sep 2020	6,359	2.58	2.60	-0.02 -0.77 %	18,152	32.54 %	13,695	-13.52 %	15,836	0.58 %	15,745	28.74 %	12,230
SUPERM20	Jun 2020	6,134	0.94	0.97	-0.03 -3.09 %	691	-89.81 %	6,783	-59.83 %	16,885	-0.85 %	17,030	-5.47 %	18,016
BLANDM20	Jun 2020	5,401	1.02	1.05	-0.03 -2.86 %	1,703	-72.09 %	6,101	0.05 %	6,098	-7.47 %	6,590	-12.83 %	7,560

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	(+/-)	22-Jun-20	26-Jun-20	25-Jun-20	Change
SUPERU20	Sep 2020	22,196	315,443	1.63 %	310,390	6.92 %	290,300	3.57 %	280,280	3.70 %	270,274	0.92	0.96	-0.04 -4.2 %
BLANDZ20	Dec 2020	2,500	177,524	1.43 %	175,024	0.00 %	175,023	0.00 %	175,023	0.00 %	175,023	0.99	1.02	-0.03 -2.9 %
TPIPLZ20	Dec 2020	0	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	0.00 %	150,500	1.16	1.16	0 0 %
JASU20	Sep 2020	4,080	61,459	7.01 %	57,431	6.44 %	53,958	4.99 %	51,392	10.88 %	46,350	3.60	3.58	0.02 0.56 %
BANPUU20	Sep 2020	627	55,225	0.41 %	55,001	0.04 %	54,979	0.08 %	54,937	0.22 %	54,819	5.89	5.94	-0.05 -0.8 %
TMBU20	Sep 2020	5,022	43,068	11.67 %	38,568	-1.23 %	39,050	5.43 %	37,038	5.87 %	34,985	1.07	1.07	0 0 %
WHAU20	Sep 2020	1,049	35,888	0.01 %	35,883	2.00 %	35,179	10.37 %	31,873	14.40 %	27,861	3.25	3.25	0 0 %
RSU20	Sep 2020	520	35,685	-0.61 %	35,905	0.28 %	35,805	-0.28 %	35,905	-0.55 %	36,105	15.84	16.33	-0.5 -3 %
SIRIU20	Sep 2020	12,954	33,451	62.98 %	20,525	0.43 %	20,438	2.76 %	19,889	0.95 %	19,702	0.79	0.79	0 0 %
BTSM20X	Jun 2020	210	25,296	-0.77 %	25,492	-1.64 %	25,916	-0.05 %	25,929	-0.11 %	25,957	11.30	11.16	0.1 1.25 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	5.50	0.30	5.77
GULF	37.50	2.00	5.63
BEC	4.94	0.26	5.56
PTG	16.60	0.60	3.75
CPF	31.75	1.00	3.25
EGCO	254.00	8.00	3.25
CENTEL	23.20	0.50	2.20
SCC	368.00	7.00	1.94
BGRIM	53.75	1.00	1.90
CPALL	67.50	1.25	1.89

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.85	-0.09	-4.64
THCOM	4.68	-0.20	-4.10
SIRI	0.76	-0.03	-3.80
PSL	5.40	-0.20	-3.57
RS	15.90	-0.50	-3.05
STA	26.25	-0.75	-2.78
SUPER	0.94	-0.02	-2.08
BCH	14.60	-0.30	-2.01
TTCL	2.96	-0.06	-1.99
PRM	7.60	-0.15	-1.94

## 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
26/06/2020	196,024	185,629	10,395	37,860	37,061	799	76,953	88,147	-11,194	310,837	285,469

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2020	5,374	4,979	395	6,232	7,180	-948	11,380	10,827	553	22,986	37,166

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/06/2020	0	0	0	89	1,361	-1,272	3,693	2,421	1,272	3,782	24,448