

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jun-20	26-Jun-20	Change	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20
S50N20	Jul 2020	876.40	874.30	2.1 0.24 %	372	-0.27 %	373	2.75 %	363	2.83 %	353	0.86 %	350
S50Q20	Aug 2020	876.00	874.10	1.9 0.22 %	74	27.59 %	58	-9.38 %	64	4.92 %	61	0.00 %	61
S50U20	Sep 2020	874.50	872.30	2.2 0.25 %	227,238	9.80 %	206,953	42.18 %	145,554	59.31 %	91,366	81.08 %	50,455
S50Z20	Dec 2020	872.30	870.60	1.7 0.2 %	13,652	18.72 %	11,499	1.65 %	11,312	9.52 %	10,329	18.71 %	8,701
S50H21	Mar 2021	868.10	866.60	1.5 0.17 %	5,219	21.46 %	4,297	0.19 %	4,289	0.78 %	4,256	5.95 %	4,017
S50M21	Jun 2021	863.00	852.30	10.7 1.26 %	54	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jun-20	26-Jun-20	Change	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20
BTSZ20X	Dec 2020	25,100	11.09	11.09	0.00 0.00 %	27,847	844.93 %	2,947	0.00 %	2,947	15.48 %	2,552	0.00 %	2,552
RSM21	Jun 2021	19,400	15.87	15.68	0.19 1.21 %	19,400	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SUPERU20	Sep 2020	15,078	0.92	0.92	0.00 0.00 %	312,507	-0.93 %	315,443	1.63 %	310,390	6.92 %	290,300	3.57 %	280,280
IRPCU20	Sep 2020	6,616	2.55	2.58	-0.03 -1.16 %	21,662	19.34 %	18,152	32.54 %	13,695	-13.52 %	15,836	0.58 %	15,745
PTTH21	Mar 2021	6,500	36.35	35.92	0.43 1.20 %	6,779	329.75 %	279	0.00 %	279	0.00 %	279	-2.45 %	286
PSLU20	Sep 2020	3,411	5.54	5.68	-0.14 -2.46 %	4,425	36.79 %	3,235	45.07 %	2,230	5.14 %	2,121	31.66 %	1,611
BEMU20	Sep 2020	3,011	9.35	9.44	-0.09 -0.95 %	10,150	11.01 %	9,143	-7.05 %	9,837	-13.18 %	11,330	0.07 %	11,322
JASU20	Sep 2020	2,229	3.54	3.60	-0.06 -1.67 %	62,460	1.63 %	61,459	7.01 %	57,431	6.44 %	53,958	4.99 %	51,392
BEUCU20	Sep 2020	2,128	5.20	4.94	0.26 5.26 %	2,380	576.14 %	352	6.67 %	330	-75.19 %	1,330	0.45 %	1,324
SUPERZ20	Dec 2020	2,000	0.92	0.94	-0.02 -2.13 %	11,000	0.00 %	11,000	10.00 %	10,000	25.00 %	8,000	166.67 %	3,000
GULFM21	Jun 2021	2,000	36.44	37.46	-1.02 -2.72 %	2,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	(+/-)	23-Jun-20	29-Jun-20	26-Jun-20	Change
SUPERU20	Sep 2020	15,078	312,507	-0.93 %	315,443	1.63 %	310,390	6.92 %	290,300	3.57 %	280,280	0.92	0.92	0 0 %
BLANDZ20	Dec 2020	0	177,524	0.00 %	177,524	1.43 %	175,024	0.00 %	175,023	0.00 %	175,023	1.02	0.99	0.03 3.03 %
JASU20	Sep 2020	2,229	62,460	1.63 %	61,459	7.01 %	57,431	6.44 %	53,958	4.99 %	51,392	3.54	3.60	-0.06 -1.7 %
BANPUU20	Sep 2020	1,113	55,193	-0.06 %	55,225	0.41 %	55,001	0.04 %	54,979	0.08 %	54,937	6.00	5.89	0.1 1.87 %
TMBU20	Sep 2020	42	43,060	-0.02 %	43,068	11.67 %	38,568	-1.23 %	39,050	5.43 %	37,038	1.05	1.07	-0.02 -1.9 %
RSU20	Sep 2020	1,760	36,785	3.08 %	35,685	-0.61 %	35,905	0.28 %	35,805	-0.28 %	35,905	16.04	15.84	0.2 1.26 %
WHAU20	Sep 2020	848	36,678	2.20 %	35,888	0.01 %	35,883	2.00 %	35,179	10.37 %	31,873	3.24	3.25	-0.01 -0.3 %
SIRIU20	Sep 2020	1,312	33,630	0.54 %	33,451	62.98 %	20,525	0.43 %	20,438	2.76 %	19,889	0.73	0.79	-0.06 -7.6 %
BTSZ20X	Dec 2020	25,100	27,847	844.93 %	2,947	0.00 %	2,947	15.48 %	2,552	0.00 %	2,552	11.09	11.09	0 0 %

IRPCU20 Sep 2020 6,616 21,662 19.34% 18,152 32.54% 13,695 -13.52% 15,836 0.58% 15,745 2.55 2.58 -0.03 -1.2%

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	5.35	0.41	8.30
TASCO	24.90	1.30	5.51
KCE	21.50	0.60	2.87
TU	12.70	0.30	2.42
BCH	14.90	0.30	2.05
TKN	10.20	0.20	2.00
KBANK	92.75	1.75	1.92
STA	26.75	0.50	1.90
IVL	27.00	0.50	1.89
CBG	99.50	1.75	1.79

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	4.30	-0.38	-8.12
ERW	3.64	-0.16	-4.21
SIRI	0.73	-0.03	-3.95
CENTEL	22.40	-0.80	-3.45
PSL	5.25	-0.15	-2.78
TRUE	3.38	-0.08	-2.31
MAJOR	14.70	-0.30	-2.00
MINT	19.70	-0.40	-1.99
MTC	51.25	-1.00	-1.91
QH	2.16	-0.04	-1.82

## 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
29/06/2020	92,760	90,844	1,916	39,331	35,900	3,431	102,311	107,658	-5,347	234,402	276,936

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2020	10,182	9,957	225	12,677	12,407	270	20,931	21,426	-495	43,790	39,291

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/06/2020	0	0	0	71	384	-313	3,487	3,174	313	3,558	25,016