

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jun-20	29-Jun-20	Change	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20
S50N20	Jul 2020	883.00	876.40	6.6 0.75 %	377	1.34 %	372	-0.27 %	373	2.75 %	363	2.83 %	353
S50Q20	Aug 2020	880.90	876.00	4.9 0.56 %	72	-2.70 %	74	27.59 %	58	-9.38 %	64	4.92 %	61
S50U20	Sep 2020	876.60	874.50	2.1 0.24 %	235,070	3.45 %	227,238	9.80 %	206,953	42.18 %	145,554	59.31 %	91,366
S50Z20	Dec 2020	874.40	872.30	2.1 0.24 %	14,057	2.97 %	13,652	18.72 %	11,499	1.65 %	11,312	9.52 %	10,329
S50H21	Mar 2021	870.80	868.10	2.7 0.31 %	5,357	2.64 %	5,219	21.46 %	4,297	0.19 %	4,289	0.78 %	4,256
S50M21	Jun 2021	865.70	863.00	2.7 0.31 %	295	446.30 %	54	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								
			30-Jun-20	29-Jun-20	Change	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20
SUPERU20	Sep 2020	20,306	0.94	0.92	0.02 2.17 %	317,629	1.64 %	312,507	-0.93 %	315,443	1.63 %	310,390	6.92 %	290,300
SIRIU20	Sep 2020	16,985	0.76	0.73	0.03 4.11 %	39,315	16.90 %	33,630	0.54 %	33,451	62.98 %	20,525	0.43 %	20,438
BECH21	Mar 2021	10,000	4.83	5.21	-0.38 -7.29 %	4	-99.92 %	5,004	0.00 %	5,004	66.58 %	3,004	49.90 %	2,004
AAVU20	Sep 2020	9,291	1.98	1.85	0.13 7.03 %	5,818	5.32 %	5,524	40.56 %	3,930	-35.95 %	6,136	6.05 %	5,786
PTTH21	Mar 2021	6,500	36.36	36.35	0.01 0.03 %	279	-95.88 %	6,779	329.75 %	279	0.00 %	279	0.00 %	279
KTBU20	Sep 2020	5,419	10.32	10.18	0.14 1.38 %	11,301	-24.40 %	14,949	7.52 %	13,903	3.02 %	13,496	-4.57 %	14,142
TKNU20	Sep 2020	3,503	10.52	10.00	0.52 5.20 %	3,106	19.05 %	2,609	26.10 %	2,069	0.19 %	2,065	-32.63 %	3,065
PSLU20	Sep 2020	3,230	5.59	5.54	0.05 0.90 %	4,646	4.99 %	4,425	36.79 %	3,235	45.07 %	2,230	5.14 %	2,121
TRUEZ20	Dec 2020	3,040	3.41	3.39	0.02 0.59 %	2,619	-0.68 %	2,637	-0.11 %	2,640	0.04 %	2,639	-0.15 %	2,643
IRPCZ20	Dec 2020	3,001	2.59	2.53	0.06 2.37 %	1,837	0.05 %	1,836	0.00 %	1,836	119.62 %	836	148.81 %	336

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	(+/-)	24-Jun-20	30-Jun-20	29-Jun-20	Change
SUPERU20	Sep 2020	20,306	317,629	1.64 %	312,507	-0.93 %	315,443	1.63 %	310,390	6.92 %	290,300	0.94	0.92	0.02 2.17 %
BLANDZ20	Dec 2020	0	177,524	0.00 %	177,524	0.00 %	177,524	1.43 %	175,024	0.00 %	175,023	1.01	1.02	-0.01 -1 %
JASU20	Sep 2020	563	62,969	0.81 %	62,460	1.63 %	61,459	7.01 %	57,431	6.44 %	53,958	3.58	3.54	0.04 1.13 %
BANPUU20	Sep 2020	1,004	56,101	1.65 %	55,193	-0.06 %	55,225	0.41 %	55,001	0.04 %	54,979	5.82	6.00	-0.2 -3 %
TMBU20	Sep 2020	2,603	44,065	2.33 %	43,060	-0.02 %	43,068	11.67 %	38,568	-1.23 %	39,050	1.05	1.05	0 0 %
SIRIU20	Sep 2020	16,985	39,315	16.90 %	33,630	0.54 %	33,451	62.98 %	20,525	0.43 %	20,438	0.76	0.73	0.03 4.11 %
RSU20	Sep 2020	401	36,984	0.54 %	36,785	3.08 %	35,685	-0.61 %	35,905	0.28 %	35,805	16.09	16.04	0.05 0.31 %
WHAU20	Sep 2020	1,738	35,197	-4.04 %	36,678	2.20 %	35,888	0.01 %	35,883	2.00 %	35,179	3.31	3.24	0.07 2.16 %
BTSZ20X	Dec 2020	0	27,847	0.00 %	27,847	844.93 %	2,947	0.00 %	2,947	15.48 %	2,552	11.25	11.09	0.2 1.44 %
IRPCU20	Sep 2020	1,657	23,142	6.83 %	21,662	19.34 %	18,152	32.54 %	13,695	-13.52 %	15,836	2.60	2.55	0.05 1.96 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	4.70	0.40	9.30
AAV	1.99	0.16	8.74
KCE	22.80	1.30	6.05
CBG	104.00	4.50	4.52
SIRI	0.76	0.03	4.11
PSL	5.45	0.20	3.81
QH	2.24	0.08	3.70
TOP	44.25	1.50	3.51
ERW	3.76	0.12	3.30
BH	116.50	3.50	3.10

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	4.98	-0.37	-6.92
KKP	40.00	-1.25	-3.03
DTAC	39.25	-1.00	-2.48
PTG	16.20	-0.40	-2.41
TISCO	69.50	-1.00	-1.42
INTUCH	56.25	-0.75	-1.32
EA	39.25	-0.50	-1.26
ADVANC	185.00	-2.00	-1.07
SCB	72.50	-0.75	-1.02
BBL	107.00	-1.00	-0.93

## 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
30/06/2020	52,197	53,852	-1,655	34,165	27,174	6,991	67,871	73,207	-5,336	154,233	255,228

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2020	3,094	3,575	-481	3,287	2,243	1,044	6,328	6,891	-563	12,709	32,503

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/06/2020	0	0	0	51	470	-419	1,491	1,072	419	1,542	19,988