

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Jul-20	30-Jun-20	Change	01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	
S50N20	Jul 2020	890.30	883.00	7.3 0.83 %	379	0.53 %	377	1.34 %	372	-0.27 %	373	2.75 %	363	
S50Q20	Aug 2020	889.50	880.90	8.6 0.98 %	70	-2.78 %	72	-2.70 %	74	27.59 %	58	-9.38 %	64	
S50U20	Sep 2020	884.50	876.60	7.9 0.9 %	244,434	3.98 %	235,070	3.45 %	227,238	9.80 %	206,953	42.18 %	145,554	
S50Z20	Dec 2020	882.30	874.40	7.9 0.9 %	14,093	0.26 %	14,057	2.97 %	13,652	18.72 %	11,499	1.65 %	11,312	
S50H21	Mar 2021	878.60	870.80	7.8 0.9 %	5,418	1.14 %	5,357	2.64 %	5,219	21.46 %	4,297	0.19 %	4,289	
S50M21	Jun 2021	872.70	865.70	7 0.81 %	277	-6.10 %	295	446.30 %	54	0.00 %	0	0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Jul-20	30-Jun-20	Change	01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	
SUPERU20	Sep 2020	21,630	0.95	0.94	0.01 1.06 %	314,182	-1.09 %	317,629	1.64 %	312,507	-0.93 %	315,443	1.63 %	310,390	
AAVU20	Sep 2020	10,457	2.04	1.98	0.06 3.03 %	7,380	26.85 %	5,818	5.32 %	5,524	40.56 %	3,930	-35.95 %	6,136	
BEAUTYU20	Sep 2020	5,651	1.58	1.52	0.06 3.95 %	8,030	234.44 %	2,401	0.54 %	2,388	0.08 %	2,386	0.13 %	2,383	
SIRIU20	Sep 2020	5,615	0.76	0.76	0.00 0.00 %	34,878	-11.29 %	39,315	16.90 %	33,630	0.54 %	33,451	62.98 %	20,525	
SPRCU20	Sep 2020	5,563	7.10	6.65	0.45 6.77 %	2,702	-16.84 %	3,249	0.03 %	3,248	-13.34 %	3,748	0.00 %	3,748	
IRPCU20	Sep 2020	5,508	2.72	2.60	0.12 4.62 %	19,385	-16.23 %	23,142	6.83 %	21,662	19.34 %	18,152	32.54 %	13,695	
WHAU20	Sep 2020	3,688	3.31	3.31	0.00 0.00 %	38,815	10.28 %	35,197	-4.04 %	36,678	2.20 %	35,888	0.01 %	35,883	
STAU20	Sep 2020	3,446	28.92	26.40	2.52 9.55 %	6,416	20.26 %	5,335	13.39 %	4,705	-4.00 %	4,901	14.80 %	4,269	
IRPCZ20	Dec 2020	2,500	2.70	2.59	0.11 4.25 %	1,337	-27.22 %	1,837	0.05 %	1,836	0.00 %	1,836	119.62 %	836	
TRUEU20	Sep 2020	2,353	3.43	3.40	0.03 0.88 %	15,979	15.37 %	13,850	-5.13 %	14,599	12.99 %	12,921	-36.37 %	20,307	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	(+/-)	25-Jun-20	01-Jul-20	30-Jun-20	Change	
SUPERU20	Sep 2020	21,630	314,182	-1.09 %	317,629	1.64 %	312,507	-0.93 %	315,443	1.63 %	310,390	0.95	0.94	0.01 1.06 %	
BLANDZ20	Dec 2020	0	177,524	0.00 %	177,524	0.00 %	177,524	0.00 %	177,524	1.43 %	175,024	1.03	1.01	0.02 1.98 %	
JASU20	Sep 2020	2,290	65,052	3.31 %	62,969	0.81 %	62,460	1.63 %	61,459	7.01 %	57,431	3.56	3.58	-0.02 -0.6 %	
BANPUU20	Sep 2020	51	56,108	0.01 %	56,101	1.65 %	55,193	-0.06 %	55,225	0.41 %	55,001	5.85	5.82	0.03 0.52 %	
TMBU20	Sep 2020	164	44,160	0.22 %	44,065	2.33 %	43,060	-0.02 %	43,068	11.67 %	38,568	1.06	1.05	0.01 0.95 %	
WHAU20	Sep 2020	3,688	38,815	10.28 %	35,197	-4.04 %	36,678	2.20 %	35,888	0.01 %	35,883	3.31	3.31	0 0 %	
RSU20	Sep 2020	1,001	36,585	-1.08 %	36,984	0.54 %	36,785	3.08 %	35,685	-0.61 %	35,905	15.30	16.09	-0.8 -4.9 %	
SIRIU20	Sep 2020	5,615	34,878	-11.29 %	39,315	16.90 %	33,630	0.54 %	33,451	62.98 %	20,525	0.76	0.76	0 0 %	
BTSZ20X	Dec 2020	9	27,847	0.00 %	27,847	0.00 %	27,847	844.93 %	2,947	0.00 %	2,947	10.97	11.25	-0.3 -2.5 %	
TMBZ20	Dec 2020	511	20,139	2.55 %	19,639	0.00 %	19,639	0.10 %	19,619	0.00 %	19,619	1.05	1.06	-0.01 -0.9 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	7.60	0.60	8.57
DELTA	58.00	4.25	7.91
SPRC	7.15	0.50	7.52
STA	29.25	2.00	7.34
COM7	29.75	1.50	5.31
IRPC	2.74	0.12	4.58
BEAUTY	1.61	0.07	4.55
AAV	2.08	0.09	4.52
PTTEP	95.50	3.75	4.09
KCE	23.70	0.90	3.95

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	15.70	-0.60	-3.68
DTAC	38.00	-1.25	-3.18
BCH	14.70	-0.30	-2.00
TTW	13.00	-0.20	-1.52
ERW	3.72	-0.04	-1.06
MINT	20.10	-0.20	-0.99
PSL	5.40	-0.05	-0.92
BTS	11.20	-0.10	-0.88
SAMART	5.70	-0.05	-0.87
AOT	60.00	-0.50	-0.83

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
01/07/2020	53,266	55,224	-1,958	28,660	28,222	438	85,879	84,359	1,520	167,805	264,671

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2020	8,356	3,867	4,489	7,499	8,090	-591	12,222	16,120	-3,898	28,077	35,990

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/07/2020	0	0	0	1,291	5,006	-3,715	5,978	2,263	3,715	7,269	23,680