

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Jul-20	01-Jul-20	Change	02-Jul-20	(+/-)	01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20
S50N20	Jul 2020	912.80	890.30	22.5 2.53 %	391	3.17 %	379	0.53 %	377	1.34 %	372	-0.27 %	373
S50Q20	Aug 2020	910.70	889.50	21.2 2.38 %	73	4.29 %	70	-2.78 %	72	-2.70 %	74	27.59 %	58
S50U20	Sep 2020	908.50	884.50	24 2.71 %	224,005	-8.36 %	244,434	3.98 %	235,070	3.45 %	227,238	9.80 %	206,953
S50Z20	Dec 2020	906.40	882.30	24.1 2.73 %	15,028	6.63 %	14,093	0.26 %	14,057	2.97 %	13,652	18.72 %	11,499
S50H21	Mar 2021	902.60	878.60	24 2.73 %	5,682	4.87 %	5,418	1.14 %	5,357	2.64 %	5,219	21.46 %	4,297
S50M21	Jun 2021	896.50	872.70	23.8 2.73 %	348	25.63 %	277	-6.10 %	295	446.30 %	54	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Jul-20	01-Jul-20	Change	02-Jul-20	(+/-)	01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20
BLANDU20	Sep 2020	51,538	1.06	1.04	0.02 1.92 %	64,744	341.16 %	14,676	-3.24 %	15,168	0.66 %	15,068	-6.15 %	16,055
SUPERU20	Sep 2020	46,457	0.97	0.95	0.02 2.11 %	327,615	4.28 %	314,182	-1.09 %	317,629	1.64 %	312,507	-0.93 %	315,443
STAU20	Sep 2020	9,152	28.00	28.92	-0.92 -3.18 %	5,445	-15.13 %	6,416	20.26 %	5,335	13.39 %	4,705	-4.00 %	4,901
TMBU20	Sep 2020	8,744	1.09	1.06	0.03 2.83 %	41,767	-5.42 %	44,160	0.22 %	44,065	2.33 %	43,060	-0.02 %	43,068
IRPCU20	Sep 2020	5,544	2.74	2.72	0.02 0.74 %	16,785	-13.41 %	19,385	-16.23 %	23,142	6.83 %	21,662	19.34 %	18,152
SIRIU20	Sep 2020	4,072	0.77	0.76	0.01 1.32 %	38,899	11.53 %	34,878	-11.29 %	39,315	16.90 %	33,630	0.54 %	33,451
TKNU20	Sep 2020	4,004	10.72	10.35	0.37 3.57 %	2,564	-0.08 %	2,566	-17.39 %	3,106	19.05 %	2,609	26.10 %	2,069
TRUEU20	Sep 2020	3,941	3.57	3.43	0.14 4.08 %	16,850	5.45 %	15,979	15.37 %	13,850	-5.13 %	14,599	12.99 %	12,921
WHAU20	Sep 2020	3,133	3.36	3.31	0.05 1.51 %	36,805	-5.18 %	38,815	10.28 %	35,197	-4.04 %	36,678	2.20 %	35,888
SIRIZ20	Dec 2020	3,000	0.75	0.74	0.01 1.35 %	4,297	231.30 %	1,297	0.00 %	1,297	0.00 %	1,297	-55.63 %	2,923

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			02-Jul-20	(+/-)	01-Jul-20	(+/-)	30-Jun-20	(+/-)	29-Jun-20	(+/-)	26-Jun-20	02-Jul-20	01-Jul-20	Change
SUPERU20	Sep 2020	46,457	327,615	4.28 %	314,182	-1.09 %	317,629	1.64 %	312,507	-0.93 %	315,443	0.97	0.95	0.02 2.11 %
BLANDZ20	Dec 2020	0	177,524	0.00 %	177,524	0.00 %	177,524	0.00 %	177,524	0.00 %	177,524	1.05	1.03	0.02 1.94 %
BLANDU20	Sep 2020	51,538	64,744	341.16 %	14,676	-3.24 %	15,168	0.66 %	15,068	-6.15 %	16,055	1.06	1.04	0.02 1.92 %
JASU20	Sep 2020	2,166	64,035	-1.56 %	65,052	3.31 %	62,969	0.81 %	62,460	1.63 %	61,459	3.60	3.56	0.04 1.12 %
BANPUU20	Sep 2020	1,168	57,212	1.97 %	56,108	0.01 %	56,101	1.65 %	55,193	-0.06 %	55,225	6.10	5.85	0.3 4.27 %
TMBU20	Sep 2020	8,744	41,767	-5.42 %	44,160	0.22 %	44,065	2.33 %	43,060	-0.02 %	43,068	1.09	1.06	0.03 2.83 %
SIRIU20	Sep 2020	4,072	38,899	11.53 %	34,878	-11.29 %	39,315	16.90 %	33,630	0.54 %	33,451	0.77	0.76	0.01 1.32 %
WHAU20	Sep 2020	3,133	36,805	-5.18 %	38,815	10.28 %	35,197	-4.04 %	36,678	2.20 %	35,888	3.36	3.31	0.05 1.51 %
RSU20	Sep 2020	100	36,685	0.27 %	36,585	-1.08 %	36,984	0.54 %	36,785	3.08 %	35,685	15.64	15.30	0.3 2.22 %
BTSZ20X	Dec 2020	7	27,840	-0.03 %	27,847	0.00 %	27,847	0.00 %	27,847	844.93 %	2,947	11.41	10.97	0.4 4.01 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	24.40	1.40	6.09
MINT	21.30	1.20	5.97
PSL	5.70	0.30	5.56
ORI	5.75	0.30	5.50
CPN	53.00	2.75	5.47
MAJOR	15.60	0.80	5.41
HMPRO	16.30	0.80	5.16
AP	6.20	0.30	5.08
AEONTS	116.50	5.50	4.95
SCC	390.00	18.00	4.84

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	28.00	-1.25	-4.27
AAV	2.04	-0.04	-1.92
SPRC	7.05	-0.10	-1.40
ESSO	7.50	-0.10	-1.32
MEGA	36.50	0.00	0.00
KCE	23.70	0.00	0.00
CBG	105.00	0.00	0.00
KTB	10.40	0.00	0.00
CHG	2.42	0.00	0.00
QH	2.24	0.00	0.00
GULF	37.75	0.00	0.00
IRPC	2.74	0.00	0.00
THCOM	4.76	0.00	0.00
RS	15.70	0.00	0.00

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
02/07/2020	67,480	61,868	5,612	28,251	37,636	-9,385	87,311	83,538	3,773	183,042	245,527

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2020	6,730	13,065	-6,335	11,241	10,996	245	23,693	17,603	6,090	41,664	32,848

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/07/2020	0	0	0	5,131	5,949	-818	8,161	7,343	818	13,292	25,358