

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		07-Jul-20	03-Jul-20	Change	07-Jul-20 (+/-)	03-Jul-20 (+/-)	02-Jul-20 (+/-)	01-Jul-20 (+/-)	30-Jun-20	
S50N20	Jul 2020	904.80	907.80	-3 -0.33 %	421 4.73 %	402 2.81 %	391 3.17 %	379 0.53 %	377	
S50Q20	Aug 2020	903.20	904.40	-1.2 -0.13 %	73 -1.35 %	74 1.37 %	73 4.29 %	70 -2.78 %	72	
S50U20	Sep 2020	900.10	903.10	-3 -0.33 %	218,141 1.39 %	215,149 -3.95 %	224,005 -8.36 %	244,434 3.98 %	235,070	
S50Z20	Dec 2020	898.00	901.00	-3 -0.33 %	15,635 0.79 %	15,512 3.22 %	15,028 6.63 %	14,093 0.26 %	14,057	
S50H21	Mar 2021	894.40	897.40	-3 -0.33 %	5,922 1.44 %	5,838 2.75 %	5,682 4.87 %	5,418 1.14 %	5,357	
S50M21	Jun 2021	889.50	892.50	-3 -0.34 %	868 29.94 %	668 91.95 %	348 25.63 %	277 -6.10 %	295	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			07-Jul-20	03-Jul-20	Change	07-Jul-20 (+/-)	03-Jul-20 (+/-)	02-Jul-20 (+/-)	01-Jul-20 (+/-)	30-Jun-20	
SUPERU20	Sep 2020	285,850	0.99	1.04	-0.05 -4.81 %	311,770 -7.18 %	335,904 2.53 %	327,615 4.28 %	314,182 -1.09 %	317,629	
STAU20	Sep 2020	8,843	29.67	30.36	-0.69 -2.27 %	5,716 -7.79 %	6,199 13.85 %	5,445 -15.13 %	6,416 20.26 %	5,335	
SIRIU20	Sep 2020	7,875	0.78	0.78	0.00 0.00 %	37,861 4.90 %	36,094 -7.21 %	38,899 11.53 %	34,878 -11.29 %	39,315	
IRPCU20	Sep 2020	7,730	2.83	2.74	0.09 3.28 %	14,250 -1.93 %	14,531 -13.43 %	16,785 -13.41 %	19,385 -16.23 %	23,142	
WHAU20	Sep 2020	6,008	3.26	3.35	-0.09 -2.69 %	41,531 7.04 %	38,799 5.42 %	36,805 -5.18 %	38,815 10.28 %	35,197	
SUPERZ20	Dec 2020	4,000	0.99	1.04	-0.05 -4.81 %	7,000 -30.00 %	10,000 -9.09 %	11,000 0.00 %	11,000 0.00 %	11,000	
EAU20	Sep 2020	3,835	47.80	43.72	4.08 9.33 %	2,242 67.81 %	1,336 -3.88 %	1,390 57.06 %	885 0.23 %	883	
BANPUU20	Sep 2020	3,037	6.21	6.08	0.13 2.14 %	58,345 1.27 %	57,616 0.71 %	57,212 1.97 %	56,108 0.01 %	56,101	
SPRCU20	Sep 2020	3,015	7.00	7.08	-0.08 -1.13 %	5,743 53.89 %	3,732 36.75 %	2,729 1.00 %	2,702 -16.84 %	3,249	
AAVU20	Sep 2020	2,771	2.08	2.03	0.05 2.46 %	6,383 8.72 %	5,871 0.38 %	5,849 -20.75 %	7,380 26.85 %	5,818	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 07-Jul-20	(+/-)	03-Jul-20	(+/-)	02-Jul-20	(+/-)	01-Jul-20	(+/-)	30-Jun-20	07-Jul-20	03-Jul-20	Change
SUPERU20	Sep 2020	285,850	311,770	-7.18 %	335,904	2.53 %	327,615	4.28 %	314,182	-1.09 %	317,629	0.99	1.04	-0.05 -4.8 %
BLANDU20	Sep 2020	333	64,317	-0.44 %	64,600	-0.22 %	64,744	341.16 %	14,676	-3.24 %	15,168	1.03	1.03	0 0 %
JASU20	Sep 2020	2,190	64,086	0.10 %	64,021	-0.02 %	64,035	-1.56 %	65,052	3.31 %	62,969	3.65	3.62	0.03 0.83 %
BANPUU20	Sep 2020	3,037	58,345	1.27 %	57,616	0.71 %	57,212	1.97 %	56,108	0.01 %	56,101	6.21	6.08	0.1 2.14 %
TMBU20	Sep 2020	1,225	42,046	1.90 %	41,262	-1.21 %	41,767	-5.42 %	44,160	0.22 %	44,065	1.06	1.06	0 0 %
WHAU20	Sep 2020	6,008	41,531	7.04 %	38,799	5.42 %	36,805	-5.18 %	38,815	10.28 %	35,197	3.26	3.35	-0.09 -2.7 %
SIRIU20	Sep 2020	7,875	37,861	4.90 %	36,094	-7.21 %	38,899	11.53 %	34,878	-11.29 %	39,315	0.78	0.78	0 0 %
RSU20	Sep 2020	800	37,084	0.27 %	36,984	0.82 %	36,685	0.27 %	36,585	-1.08 %	36,984	15.95	16.14	-0.2 -1.2 %
BTSZ20X	Dec 2020	2,000	29,840	7.18 %	27,840	0.00 %	27,840	-0.03 %	27,847	0.00 %	27,847	11.25	11.36	-0.1 -1 %
RSM21	Jun 2021	1,120	21,320	5.54 %	20,200	0.00 %	20,200	1.25 %	19,950	2.84 %	19,400	15.79	15.97	-0.2 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	48.00	4.25	9.71
CKP	4.72	0.34	7.76
IRPC	2.92	0.18	6.57
COM7	31.00	1.50	5.08
CBG	109.50	5.00	4.78
LPN	4.76	0.18	3.93
GUNKUL	2.78	0.08	2.96
AAV	2.10	0.06	2.94
PTT	40.25	1.00	2.55
BANPU	6.45	0.15	2.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.98	-0.06	-5.77
KCE	23.10	-1.30	-5.33
SAMART	5.55	-0.20	-3.48
CPN	51.25	-1.50	-2.84
TVO	27.75	-0.75	-2.63
SCC	380.00	-10.00	-2.56
PTG	17.30	-0.40	-2.26
SPRC	6.95	-0.15	-2.11
SCB	72.00	-1.50	-2.04
KTB	10.30	-0.20	-1.90

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
07/07/2020	55,349	56,381	-1,032	20,999	22,002	-1,003	66,751	64,716	2,035	143,099	241,060

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2020	3,427	4,010	-583	3,631	2,738	893	4,628	4,938	-310	11,686	29,196

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/07/2020	0	0	0	5,244	8,246	-3,002	13,952	10,950	3,002	19,196	32,081