

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		09-Jul-20	08-Jul-20	Change	09-Jul-20 (+/-)	08-Jul-20 (+/-)	07-Jul-20 (+/-)	03-Jul-20 (+/-)	02-Jul-20	
S50N20	Jul 2020	899.50	897.00	2.5 0.28 %	419 -0.71 %	422 0.24 %	421 4.73 %	402 2.81 %	391	
S50Q20	Aug 2020	899.80	894.70	5.1 0.57 %	76 4.11 %	73 0.00 %	73 -1.35 %	74 1.37 %	73	
S50U20	Sep 2020	897.20	892.50	4.7 0.53 %	214,063 -0.18 %	214,442 -1.70 %	218,141 1.39 %	215,149 -3.95 %	224,005	
S50Z20	Dec 2020	895.10	890.40	4.7 0.53 %	15,403 0.75 %	15,289 -2.21 %	15,635 0.79 %	15,512 3.22 %	15,028	
S50H21	Mar 2021	891.60	886.80	4.8 0.54 %	6,054 2.13 %	5,928 0.10 %	5,922 1.44 %	5,838 2.75 %	5,682	
S50M21	Jun 2021	886.60	882.10	4.5 0.51 %	1,106 12.06 %	987 13.71 %	868 29.94 %	668 91.95 %	348	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			09-Jul-20	08-Jul-20	Change	09-Jul-20 (+/-)	08-Jul-20 (+/-)	07-Jul-20 (+/-)	03-Jul-20 (+/-)	02-Jul-20	
SUPERU20	Sep 2020	35,160	0.97	0.98	-0.01 -1.02 %	295,658 -4.85 %	310,728 -0.33 %	311,770 -7.18 %	335,904 2.53 %	327,615	
PRMU20	Sep 2020	7,650	8.16	7.51	0.65 8.66 %	8,651 44.16 %	6,001 99.97 %	3,001 0.00 %	3,001 0.00 %	3,001	
STAU20	Sep 2020	7,139	28.94	28.07	0.87 3.10 %	6,865 12.15 %	6,121 7.09 %	5,716 -7.79 %	6,199 13.85 %	5,445	
AAVU20	Sep 2020	4,413	1.96	2.02	-0.06 -2.97 %	2,802 -52.30 %	5,874 -7.97 %	6,383 8.72 %	5,871 0.38 %	5,849	
AOTU20	Sep 2020	3,789	56.20	57.50	-1.30 -2.26 %	4,295 -10.61 %	4,805 33.40 %	3,602 -2.67 %	3,701 0.41 %	3,686	
BEAUTYU20	Sep 2020	3,073	1.70	1.69	0.01 0.59 %	13,443 8.32 %	12,410 42.61 %	8,702 7.34 %	8,107 0.32 %	8,081	
CKPU20	Sep 2020	3,003	4.71	4.81	-0.10 -2.08 %	3,802 92.41 %	1,976 -35.02 %	3,041 -0.52 %	3,057 -0.03 %	3,058	
SUPERH21	Mar 2021	3,000	0.97	0.98	-0.01 -1.02 %	10,000 42.86 %	7,000 -61.11 %	18,000 12.50 %	16,000 220.00 %	5,000	
IRPCU20	Sep 2020	2,996	2.84	2.82	0.02 0.71 %	14,256 2.32 %	13,933 -2.22 %	14,250 -1.93 %	14,531 -13.43 %	16,785	
PSLU20	Sep 2020	2,591	5.16	5.62	-0.46 -8.19 %	3,138 -2.18 %	3,208 -13.72 %	3,718 70.39 %	2,182 -35.25 %	3,370	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price		
			09-Jul-20 (+/-)	08-Jul-20 (+/-)	07-Jul-20 (+/-)	03-Jul-20 (+/-)	02-Jul-20	09-Jul-20	08-Jul-20	Change	
SUPERU20	Sep 2020	35,160	295,658 -4.85 %	310,728 -0.33 %	311,770 -7.18 %	335,904 2.53 %	327,615	0.97	0.98	-0.01 -1.0 %	
JASU20	Sep 2020	1,336	64,795 0.24 %	64,638 0.86 %	64,086 0.10 %	64,021 -0.02 %	64,035	3.64	3.63	0.01 0.28 %	
BLANDU20	Sep 2020	13	64,313 -0.01 %	64,318 0.00 %	64,317 -0.44 %	64,600 -0.22 %	64,744	1.05	1.04	0.01 0.96 %	
BANPUU20	Sep 2020	410	58,510 -0.34 %	58,712 0.63 %	58,345 1.27 %	57,616 0.71 %	57,212	6.13	6.19	-0.06 -1 %	
WHAU20	Sep 2020	1,094	43,143 2.42 %	42,124 1.43 %	41,531 7.04 %	38,799 5.42 %	36,805	3.25	3.28	-0.03 -0.9 %	
TMBU20	Sep 2020	644	42,387 0.78 %	42,061 0.04 %	42,046 1.90 %	41,262 -1.21 %	41,767	1.06	1.06	0 0 %	
SIRIU20	Sep 2020	927	37,194 -1.81 %	37,880 0.05 %	37,861 4.90 %	36,094 -7.21 %	38,899	0.77	0.77	0 0 %	
RSU20	Sep 2020	600	37,184 0.54 %	36,984 -0.27 %	37,084 0.27 %	36,984 0.82 %	36,685	16.55	16.25	0.3 1.85 %	
BTSZ20X	Dec 2020	0	29,840 0.00 %	29,840 0.00 %	29,840 7.18 %	27,840 0.00 %	27,840	11.15	11.20	-0.05 -0.5 %	
RSM21	Jun 2021	100	21,420 0.47 %	21,320 0.00 %	21,320 5.54 %	20,200 0.00 %	20,200	16.38	16.08	0.3 1.87 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.20	0.65	8.61
ORI	6.25	0.45	7.76
EA	48.00	2.50	5.49
CBG	115.00	4.50	4.07
TASCO	26.25	1.00	3.96
EPG	5.05	0.17	3.48
AEONTS	115.00	3.50	3.14
COM7	33.00	1.00	3.13
TTW	13.50	0.40	3.05
HMPRO	15.90	0.30	1.92

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	5.10	-0.40	-7.27
SPRC	6.45	-0.25	-3.73
MINT	19.90	-0.60	-2.93
TOP	43.25	-1.25	-2.81
ERW	3.56	-0.10	-2.73
AMATA	15.60	-0.40	-2.50
AP	6.15	-0.15	-2.38
AOT	56.25	-1.25	-2.17
CKP	4.72	-0.10	-2.07
BCP	20.60	-0.40	-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
09/07/2020	48,790	42,781	6,009	21,995	24,330	-2,335	79,529	83,203	-3,674	150,314	237,121

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2020	5,728	6,035	-307	9,839	7,996	1,843	11,819	13,355	-1,536	27,386	34,899

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/07/2020	0	0	0	8,879	9,795	-916	13,634	12,718	916	22,513	34,204