

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		10-Jul-20	09-Jul-20	Change	10-Jul-20 (+/-)	09-Jul-20 (+/-)	08-Jul-20 (+/-)	07-Jul-20 (+/-)	03-Jul-20	
S50N20	Jul 2020	885.00	899.50	-14.5 -1.61 %	420 0.24 %	419 -0.71 %	422 0.24 %	421 4.73 %	402	
S50Q20	Aug 2020	880.40	899.80	-19.4 -2.16 %	71 -6.58 %	76 4.11 %	73 0.00 %	73 -1.35 %	74	
S50U20	Sep 2020	880.80	897.20	-16.4 -1.83 %	232,373 8.55 %	214,063 -0.18 %	214,442 -1.70 %	218,141 1.39 %	215,149	
S50Z20	Dec 2020	879.10	895.10	-16 -1.79 %	16,264 5.59 %	15,403 0.75 %	15,289 -2.21 %	15,635 0.79 %	15,512	
S50H21	Mar 2021	875.20	891.60	-16.4 -1.84 %	6,099 0.74 %	6,054 2.13 %	5,928 0.10 %	5,922 1.44 %	5,838	
S50M21	Jun 2021	870.50	886.60	-16.1 -1.82 %	1,300 17.54 %	1,106 12.06 %	987 13.71 %	868 29.94 %	668	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			10-Jul-20	09-Jul-20	Change	10-Jul-20 (+/-)	09-Jul-20 (+/-)	08-Jul-20 (+/-)	07-Jul-20 (+/-)	03-Jul-20	
SUPERU20	Sep 2020	35,449	1.00	0.97	0.03 3.09 %	316,780 7.14 %	295,658 -4.85 %	310,728 -0.33 %	311,770 -7.18 %	335,904	
PRMU20	Sep 2020	10,151	8.65	8.16	0.49 6.00 %	7,502 -13.28 %	8,651 44.16 %	6,001 99.97 %	3,001 0.00 %	3,001	
GUNKULU20	Sep 2020	8,202	2.72	2.76	-0.04 -1.45 %	10,083 -3.32 %	10,429 -4.40 %	10,909 12.48 %	9,699 -4.16 %	10,120	
BEAUTYU20	Sep 2020	7,652	1.74	1.70	0.04 2.35 %	9,873 -26.56 %	13,443 8.32 %	12,410 42.61 %	8,702 7.34 %	8,107	
STAU20	Sep 2020	4,366	27.76	28.94	-1.18 -4.08 %	6,061 -11.71 %	6,865 12.15 %	6,121 7.09 %	5,716 -7.79 %	6,199	
THCOMU20	Sep 2020	4,201	4.59	4.63	-0.04 -0.86 %	934 -77.40 %	4,133 0.12 %	4,128 -1.10 %	4,174 -11.25 %	4,703	
IRPCU20	Sep 2020	3,618	2.71	2.84	-0.13 -4.58 %	16,829 18.05 %	14,256 2.32 %	13,933 -2.22 %	14,250 -1.93 %	14,531	
EAU20	Sep 2020	3,485	45.80	47.75	-1.95 -4.08 %	1,855 -4.33 %	1,939 -23.87 %	2,547 13.60 %	2,242 67.81 %	1,336	
BECU20	Sep 2020	3,099	5.18	5.07	0.11 2.17 %	2,684 -27.24 %	3,689 118.54 %	1,688 3.30 %	1,634 0.12 %	1,632	
ESSOU20	Sep 2020	3,041	7.11	7.48	-0.37 -4.95 %	8,158 -19.74 %	10,165 0.07 %	10,158 -8.47 %	11,098 -2.65 %	11,400	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 10-Jul-20	(+/-)	09-Jul-20	(+/-)	08-Jul-20	(+/-)	07-Jul-20	(+/-)	03-Jul-20	10-Jul-20	09-Jul-20	Change
SUPERU20	Sep 2020	35,449	316,780	7.14 %	295,658	-4.85 %	310,728	-0.33 %	311,770	-7.18 %	335,904	1.00	0.97	0.03 3.09 %
JASU20	Sep 2020	1,585	63,293	-2.32 %	64,795	0.24 %	64,638	0.86 %	64,086	0.10 %	64,021	3.63	3.64	-0.01 -0.3 %
BANPUU20	Sep 2020	2,554	57,299	-2.07 %	58,510	-0.34 %	58,712	0.63 %	58,345	1.27 %	57,616	5.89	6.13	-0.2 -3.9 %
WHAU20	Sep 2020	927	42,932	-0.49 %	43,143	2.42 %	42,124	1.43 %	41,531	7.04 %	38,799	3.19	3.25	-0.06 -1.9 %
TMBU20	Sep 2020	67	42,415	0.07 %	42,387	0.78 %	42,061	0.04 %	42,046	1.90 %	41,262	1.05	1.06	-0.01 -0.9 %
SIRIU20	Sep 2020	1,005	37,199	0.01 %	37,194	-1.81 %	37,880	0.05 %	37,861	4.90 %	36,094	0.78	0.77	0.01 1.3 %
RSU20	Sep 2020	400	37,184	0.00 %	37,184	0.54 %	36,984	-0.27 %	37,084	0.27 %	36,984	15.95	16.55	-0.6 -3.6 %
BTSZ20X	Dec 2020	0	29,840	0.00 %	29,840	0.00 %	29,840	0.00 %	29,840	7.18 %	27,840	10.99	11.15	-0.2 -1.4 %
RSM21	Jun 2021	100	21,520	0.47 %	21,420	0.47 %	21,320	0.00 %	21,320	5.54 %	20,200	15.79	16.38	-0.6 -3.6 %
TMBZ20	Dec 2020	0	19,140	0.00 %	19,140	0.00 %	19,140	0.00 %	19,140	-4.97 %	20,140	1.04	1.05	-0.01 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	25.25	1.95	8.37
HANA	32.75	2.50	8.26
PRM	8.80	0.60	7.32
BEC	5.40	0.25	4.85
COM7	34.00	1.00	3.03
LPN	4.88	0.10	2.09
SUPER	1.00	0.02	2.04
BEAUTY	1.73	0.03	1.76
BJC	39.75	0.50	1.27
TU	13.70	0.10	0.74

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	6.00	-0.30	-4.76
EA	45.75	-2.25	-4.69
ERW	3.40	-0.16	-4.49
PTTGC	46.00	-1.75	-3.66
BGRIM	53.00	-2.00	-3.64
RS	16.00	-0.60	-3.61
IVL	27.25	-1.00	-3.54
IRPC	2.74	-0.10	-3.52
PTG	16.70	-0.60	-3.47
STA	28.00	-1.00	-3.45

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
10/07/2020	55,622	64,274	-8,652	33,838	29,156	4,682	93,866	89,896	3,970	183,326	256,527

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/07/2020	8,667	9,562	-895	8,724	11,703	-2,979	18,649	14,775	3,874	36,040	34,337

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/07/2020	0	0	0	4,662	7,881	-3,219	11,768	8,549	3,219	16,430	37,596