

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jul-20	10-Jul-20	Change	13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20	(+/-)	08-Jul-20	(+/-)	07-Jul-20
S50N20	Jul 2020	877.40	885.00	-7.6 -0.86 %	416	-0.95 %	420	0.24 %	419	-0.71 %	422	0.24 %	421
S50Q20	Aug 2020	875.60	880.40	-4.8 -0.55 %	87	22.54 %	71	-6.58 %	76	4.11 %	73	0.00 %	73
S50U20	Sep 2020	874.60	880.80	-6.2 -0.7 %	236,808	1.91 %	232,373	8.55 %	214,063	-0.18 %	214,442	-1.70 %	218,141
S50Z20	Dec 2020	872.90	879.10	-6.2 -0.71 %	16,572	1.89 %	16,264	5.59 %	15,403	0.75 %	15,289	-2.21 %	15,635
S50H21	Mar 2021	869.10	875.20	-6.1 -0.7 %	6,113	0.23 %	6,099	0.74 %	6,054	2.13 %	5,928	0.10 %	5,922
S50M21	Jun 2021	864.60	870.50	-5.9 -0.68 %	1,450	11.54 %	1,300	17.54 %	1,106	12.06 %	987	13.71 %	868

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jul-20	10-Jul-20	Change	13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20	(+/-)	08-Jul-20	(+/-)	07-Jul-20
SUPERU20	Sep 2020	23,272	0.96	1.00	-0.04 -4.00 %	315,633	-0.36 %	316,780	7.14 %	295,658	-4.85 %	310,728	-0.33 %	311,770
WHAU20	Sep 2020	8,916	3.13	3.19	-0.06 -1.88 %	36,409	-15.19 %	42,932	-0.49 %	43,143	2.42 %	42,124	1.43 %	41,531
BEAUTYU20	Sep 2020	8,800	1.68	1.74	-0.06 -3.45 %	3,441	-65.15 %	9,873	-26.56 %	13,443	8.32 %	12,410	42.61 %	8,702
PRMU20	Sep 2020	7,000	8.67	8.65	0.02 0.23 %	5,502	-26.66 %	7,502	-13.28 %	8,651	44.16 %	6,001	99.97 %	3,001
CKPU20	Sep 2020	5,615	5.25	4.75	0.50 10.53 %	6,174	54.62 %	3,993	5.02 %	3,802	92.41 %	1,976	-35.02 %	3,041
IRPCU20	Sep 2020	5,597	2.70	2.71	-0.01 -0.37 %	18,409	9.39 %	16,829	18.05 %	14,256	2.32 %	13,933	-2.22 %	14,250
TMBZ20	Dec 2020	5,503	1.00	1.04	-0.04 -3.85 %	19,641	2.62 %	19,140	0.00 %	19,140	0.00 %	19,140	0.00 %	19,140
GUNKULU20	Sep 2020	5,054	2.76	2.72	0.04 1.47 %	9,132	-9.43 %	10,083	-3.32 %	10,429	-4.40 %	10,909	12.48 %	9,699
SUPERZ20	Dec 2020	4,700	0.96	1.00	-0.04 -4.00 %	11,700	67.14 %	7,000	0.00 %	7,000	0.00 %	7,000	0.00 %	7,000
STAU20	Sep 2020	4,653	29.19	27.76	1.43 5.15 %	6,765	11.62 %	6,061	-11.71 %	6,865	12.15 %	6,121	7.09 %	5,716

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20	(+/-)	08-Jul-20	(+/-)	07-Jul-20	13-Jul-20	10-Jul-20	Change
SUPERU20	Sep 2020	23,272	315,633	-0.36 %	316,780	7.14 %	295,658	-4.85 %	310,728	-0.33 %	311,770	0.96	1.00	-0.04 -4 %
JASU20	Sep 2020	586	62,811	-0.76 %	63,293	-2.32 %	64,795	0.24 %	64,638	0.86 %	64,086	3.58	3.63	-0.05 -1.4 %
BANPUU20	Sep 2020	1,134	56,356	-1.65 %	57,299	-2.07 %	58,510	-0.34 %	58,712	0.63 %	58,345	5.82	5.89	-0.07 -1.2 %
SIRIU20	Sep 2020	68	37,252	0.14 %	37,199	0.01 %	37,194	-1.81 %	37,880	0.05 %	37,861	0.74	0.78	-0.04 -5.1 %
RSU20	Sep 2020	300	37,184	0.00 %	37,184	0.00 %	37,184	0.54 %	36,984	-0.27 %	37,084	16.05	15.95	0.1 0.63 %
WHAU20	Sep 2020	8,916	36,409	-15.19 %	42,932	-0.49 %	43,143	2.42 %	42,124	1.43 %	41,531	3.13	3.19	-0.06 -1.9 %
BTSZ20X	Dec 2020	0	29,840	0.00 %	29,840	0.00 %	29,840	0.00 %	29,840	0.00 %	29,840	10.90	10.99	-0.09 -0.8 %
RSM21	Jun 2021	0	21,520	0.00 %	21,520	0.47 %	21,420	0.47 %	21,320	0.00 %	21,320	15.88	15.79	0.09 0.57 %
TMBZ20	Dec 2020	5,503	19,641	2.62 %	19,140	0.00 %	19,140	0.00 %	19,140	0.00 %	19,140	1.00	1.04	-0.04 -3.9 %
IRPCU20	Sep 2020	5,597	18,409	9.39 %	16,829	18.05 %	14,256	2.32 %	13,933	-2.22 %	14,250	2.70	2.71	-0.01 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	78.25	8.75	12.59
CKP	5.25	0.53	11.23
TQM	145.00	14.50	11.11
MEGA	40.75	3.50	9.40
STA	30.25	2.25	8.04
CPF	33.75	2.00	6.30
PTG	17.30	0.60	3.59
PSL	5.10	0.10	2.00
CK	20.10	0.30	1.52
CPN	50.25	0.75	1.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	25.75	-1.50	-5.50
PLANB	5.90	-0.30	-4.84
BEC	5.15	-0.25	-4.63
TISCO	66.00	-2.75	-4.00
TKN	10.10	-0.40	-3.81
JMT	27.00	-1.00	-3.57
AEONTS	109.00	-4.00	-3.54
BEAUTY	1.67	-0.06	-3.47
BCH	14.40	-0.50	-3.36
CHG	2.34	-0.08	-3.31

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
13/07/2020	53,015	53,225	-210	28,670	28,031	639	95,688	96,117	-429	177,373	261,446

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2020	9,412	6,785	2,627	6,952	7,877	-925	12,178	13,880	-1,702	28,542	31,438

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/07/2020	0	0	0	8,309	6,234	2,075	5,754	7,829	-2,075	14,063	35,901