

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		14-Jul-20	13-Jul-20	Change	14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20 (+/-)	09-Jul-20 (+/-)	08-Jul-20	
S50N20	Jul 2020	878.60	877.40	1.2 0.14 %	402 -3.37 %	416 -0.95 %	420 0.24 %	419 -0.71 %	422	
S50Q20	Aug 2020	875.70	875.60	0.1 0.01 %	88 1.15 %	87 22.54 %	71 -6.58 %	76 4.11 %	73	
S50U20	Sep 2020	872.20	874.60	-2.4 -0.27 %	240,450 1.54 %	236,808 1.91 %	232,373 8.55 %	214,063 -0.18 %	214,442	
S50Z20	Dec 2020	870.60	872.90	-2.3 -0.26 %	16,454 -0.71 %	16,572 1.89 %	16,264 5.59 %	15,403 0.75 %	15,289	
S50H21	Mar 2021	866.70	869.10	-2.4 -0.28 %	6,322 3.42 %	6,113 0.23 %	6,099 0.74 %	6,054 2.13 %	5,928	
S50M21	Jun 2021	862.30	864.60	-2.3 -0.27 %	1,481 2.14 %	1,450 11.54 %	1,300 17.54 %	1,106 12.06 %	987	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			14-Jul-20	13-Jul-20	Change	14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20 (+/-)	09-Jul-20 (+/-)	08-Jul-20	
SUPERU20	Sep 2020	28,341	0.95	0.96	-0.01 -1.04 %	319,540 1.24 %	315,633 -0.36 %	316,780 7.14 %	295,658 -4.85 %	310,728	
JASU20	Sep 2020	15,590	3.51	3.58	-0.07 -1.96 %	65,299 3.96 %	62,811 -0.76 %	63,293 -2.32 %	64,795 0.24 %	64,638	
SUPERZ20	Dec 2020	10,000	0.95	0.96	-0.01 -1.04 %	21,700 85.47 %	11,700 67.14 %	7,000 0.00 %	7,000 0.00 %	7,000	
STAU20	Sep 2020	9,683	28.57	29.19	-0.62 -2.12 %	6,510 -3.77 %	6,765 11.62 %	6,061 -11.71 %	6,865 12.15 %	6,121	
PRMU20	Sep 2020	7,703	8.93	8.67	0.26 3.00 %	8,704 58.20 %	5,502 -26.66 %	7,502 -13.28 %	8,651 44.16 %	6,001	
TMBU20	Sep 2020	7,407	1.01	1.01	0.00 0.00 %	35,529 -16.66 %	42,630 0.51 %	42,415 0.07 %	42,387 0.78 %	42,061	
CKPU20	Sep 2020	4,823	5.14	5.25	-0.11 -2.10 %	4,672 -24.33 %	6,174 54.62 %	3,993 5.02 %	3,802 92.41 %	1,976	
IRPCU20	Sep 2020	4,213	2.64	2.70	-0.06 -2.22 %	21,437 16.45 %	18,409 9.39 %	16,829 18.05 %	14,256 2.32 %	13,933	
CPFU20	Sep 2020	3,079	33.40	33.74	-0.34 -1.01 %	8,205 34.71 %	6,091 -23.83 %	7,997 5.42 %	7,586 -0.75 %	7,643	
TMBZ20	Dec 2020	3,000	1.00	1.00	0.00 0.00 %	16,641 -15.27 %	19,641 2.62 %	19,140 0.00 %	19,140 0.00 %	19,140	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price		
			14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20 (+/-)	09-Jul-20 (+/-)	08-Jul-20	14-Jul-20	13-Jul-20	Change	
SUPERU20	Sep 2020	28,341	319,540 1.24 %	315,633 -0.36 %	316,780 7.14 %	295,658 -4.85 %	310,728	0.95	0.96	-0.01 -1.0 %	
JASU20	Sep 2020	15,590	65,299 3.96 %	62,811 -0.76 %	63,293 -2.32 %	64,795 0.24 %	64,638	3.51	3.58	-0.07 -2 %	
BANPUU20	Sep 2020	846	55,771 -1.04 %	56,356 -1.65 %	57,299 -2.07 %	58,510 -0.34 %	58,712	5.75	5.82	-0.07 -1.2 %	
RSU20	Sep 2020	500	37,084 -0.27 %	37,184 0.00 %	37,184 0.00 %	37,184 0.54 %	36,984	16.25	16.05	0.2 1.25 %	
SIRIU20	Sep 2020	1,648	36,393 -2.31 %	37,252 0.14 %	37,199 0.01 %	37,194 -1.81 %	37,880	0.74	0.74	0 0 %	
TMBU20	Sep 2020	7,407	35,529 -16.66 %	42,630 0.51 %	42,415 0.07 %	42,387 0.78 %	42,061	1.01	1.01	0 0 %	
WHAU20	Sep 2020	2,956	33,750 -7.30 %	36,409 -15.19 %	42,932 -0.49 %	43,143 2.42 %	42,124	3.12	3.13	-0.01 -0.3 %	
SUPERZ20	Dec 2020	10,000	21,700 85.47 %	11,700 67.14 %	7,000 0.00 %	7,000 0.00 %	7,000	0.95	0.96	-0.01 -1.0 %	
RSM21	Jun 2021	0	21,520 0.00 %	21,520 0.00 %	21,520 0.47 %	21,420 0.47 %	21,320	16.08	15.88	0.2 1.26 %	
IRPCU20	Sep 2020	4,213	21,437 16.45 %	18,409 9.39 %	16,829 18.05 %	14,256 2.32 %	13,933	2.64	2.70	-0.06 -2.2 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	48.50	2.75	6.01
IVL	26.75	1.00	3.88
COM7	34.50	1.25	3.76
TOA	41.50	1.25	3.11
TISCO	68.00	2.00	3.03
SPCG	17.80	0.50	2.89
SAMART	5.30	0.10	1.92
KKP	40.75	0.75	1.88
JMT	27.50	0.50	1.85
KBANK	91.50	1.50	1.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	38.50	-2.25	-5.52
TQM	137.50	-7.50	-5.17
THCOM	4.34	-0.22	-4.82
CENTEL	21.00	-1.00	-4.55
PLANB	5.65	-0.25	-4.24
AAV	1.82	-0.07	-3.70
ERW	3.24	-0.12	-3.57
BEAUTY	1.62	-0.05	-2.99
GUNKUL	2.66	-0.08	-2.92
DELTA	76.00	-2.25	-2.88

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
14/07/2020	62,048	56,403	5,645	26,197	26,981	-784	97,615	102,476	-4,861	185,860	265,197

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2020	11,104	11,360	-256	6,817	7,287	-470	14,655	13,929	726	32,576	30,174

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/07/2020	0	0	0	11,999	8,439	3,560	10,597	14,157	-3,560	22,596	35,473