

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		15-Jul-20	14-Jul-20	Change		15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20
S50N20	Jul 2020	888.80	878.60	10.2	1.16 %	401	-0.25 %	402	-3.37 %	416	-0.95 %	420	0.24 %	419
S50Q20	Aug 2020	888.00	875.70	12.3	1.4 %	89	1.14 %	88	1.15 %	87	22.54 %	71	-6.58 %	76
S50U20	Sep 2020	884.70	872.20	12.5	1.43 %	243,998	1.48 %	240,450	1.54 %	236,808	1.91 %	232,373	8.55 %	214,063
S50Z20	Dec 2020	882.80	870.60	12.2	1.4 %	16,783	2.00 %	16,454	-0.71 %	16,572	1.89 %	16,264	5.59 %	15,403
S50H21	Mar 2021	878.70	866.70	12	1.38 %	6,361	0.62 %	6,322	3.42 %	6,113	0.23 %	6,099	0.74 %	6,054
S50M21	Jun 2021	874.30	862.30	12	1.39 %	1,506	1.69 %	1,481	2.14 %	1,450	11.54 %	1,300	17.54 %	1,106

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			15-Jul-20	14-Jul-20	Change	15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20	
SUPERU20	Sep 2020	35,007	0.98	0.95	0.03	3.16 %	292,538	-8.45 %	319,540	1.24 %	315,633	-0.36 %	316,780	7.14 %	295,658
LPNZ20	Dec 2020	5,700	4.98	4.51	0.47	10.42 %	10,202	126.61 %	4,502	0.00 %	4,502	-10.00 %	5,002	0.00 %	5,002
JASU20	Sep 2020	5,603	3.50	3.51	-0.01	-0.28 %	61,766	-5.41 %	65,299	3.96 %	62,811	-0.76 %	63,293	-2.32 %	64,795
LPNU20	Sep 2020	4,508	5.13	4.65	0.48	10.32 %	4,954	102.04 %	2,452	-0.41 %	2,462	25.48 %	1,962	-0.05 %	1,963
CPFU20	Sep 2020	4,428	34.41	33.40	1.01	3.02 %	10,773	31.30 %	8,205	34.71 %	6,091	-23.83 %	7,997	5.42 %	7,586
AAVU20	Sep 2020	4,069	1.92	1.82	0.10	5.49 %	3,126	19.68 %	2,612	0.19 %	2,607	-16.34 %	3,116	11.21 %	2,802
IRPCU20	Sep 2020	3,767	2.70	2.64	0.06	2.27 %	19,012	-11.31 %	21,437	16.45 %	18,409	9.39 %	16,829	18.05 %	14,256
MINTM21	Jun 2021	3,600	19.17	19.16	0.01	0.05 %	5,300	26.19 %	4,200	16.67 %	3,600	2.86 %	3,500	20.69 %	2,900
OSPU20	Sep 2020	3,347	40.82	38.83	1.99	5.12 %	2,239	346.91 %	501	396.04 %	101	0.00 %	0	0.00 %	0
BEAUTYU20	Sep 2020	3,240	1.62	1.61	0.01	0.62 %	5,706	40.30 %	4,067	18.19 %	3,441	-65.15 %	9,873	-26.56 %	13,443

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20	(+/-)	10-Jul-20	(+/-)	09-Jul-20	15-Jul-20	14-Jul-20	Change	
SUPERU20	Sep 2020	35,007	292,538	-8.45 %	319,540	1.24 %	315,633	-0.36 %	316,780	7.14 %	295,658	0.98	0.95	0.03	3.16 %
JASU20	Sep 2020	5,603	61,766	-5.41 %	65,299	3.96 %	62,811	-0.76 %	63,293	-2.32 %	64,795	3.50	3.51	-0.01	-0.3 %
BANPUU20	Sep 2020	653	56,403	1.13 %	55,771	-1.04 %	56,356	-1.65 %	57,299	-2.07 %	58,510	5.90	5.75	0.2	2.61 %
RSU20	Sep 2020	960	36,944	-0.38 %	37,084	-0.27 %	37,184	0.00 %	37,184	0.00 %	37,184	17.55	16.25	1.3	8 %
SIRIU20	Sep 2020	69	36,384	-0.02 %	36,393	-2.31 %	37,252	0.14 %	37,199	0.01 %	37,194	0.76	0.74	0.02	2.7 %
TMBU20	Sep 2020	64	35,531	0.01 %	35,529	-16.66 %	42,630	0.51 %	42,415	0.07 %	42,387	1.03	1.01	0.02	1.98 %
WHAU20	Sep 2020	1,795	33,681	-0.20 %	33,750	-7.30 %	36,409	-15.19 %	42,932	-0.49 %	43,143	3.19	3.12	0.07	2.24 %
SUPERZ20	Dec 2020	3,000	24,700	13.82 %	21,700	85.47 %	11,700	67.14 %	7,000	0.00 %	7,000	0.98	0.95	0.03	3.16 %
RSM21	Jun 2021	0	21,520	0.00 %	21,520	0.00 %	21,520	0.00 %	21,520	0.47 %	21,420	17.37	16.08	1.3	8.02 %
IRPCU20	Sep 2020	3,767	19,012	-11.31 %	21,437	16.45 %	18,409	9.39 %	16,829	18.05 %	14,256	2.70	2.64	0.06	2.27 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.20	0.40	8.33
RS	17.60	1.30	7.98
TASCO	27.25	2.00	7.92
ESSO	7.75	0.50	6.90
ERW	3.46	0.22	6.79
GFPT	13.60	0.80	6.25
AP	6.30	0.35	5.88
OSP	41.00	2.00	5.13
AAV	1.91	0.09	4.95
MTC	54.00	2.50	4.85

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	28.50	-1.00	-3.39
TOA	40.25	-1.25	-3.01
CPALL	65.25	-0.50	-0.76
COM7	34.25	-0.25	-0.72
MAJOR	14.60	-0.10	-0.68
GULF	37.25	-0.25	-0.67
SPCG	17.70	-0.10	-0.56
ADVANC	186.50	-1.00	-0.53
EA	48.25	-0.25	-0.52
CK	19.70	-0.10	-0.51

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
15/07/2020	48,380	40,445	7,935	21,199	25,684	-4,485	81,271	84,721	-3,450	150,850	269,138

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2020	12,331	10,300	2,031	16,505	15,228	1,277	12,994	16,302	-3,308	41,830	33,397

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/07/2020	0	0	0	9,586	12,496	-2,910	10,784	7,874	2,910	20,370	39,144