

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		16-Jul-20	15-Jul-20	Change	16-Jul-20 (+/-)	15-Jul-20 (+/-)	14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20	
S50N20	Jul 2020	883.20	888.80	-5.6 -0.63 %	400 -0.25 %	401 -0.25 %	402 -3.37 %	416 -0.95 %	420	
S50Q20	Aug 2020	878.20	888.00	-9.8 -1.1 %	92 3.37 %	89 1.14 %	88 1.15 %	87 22.54 %	71	
S50U20	Sep 2020	879.50	884.70	-5.2 -0.59 %	242,299 -0.70 %	243,998 1.48 %	240,450 1.54 %	236,808 1.91 %	232,373	
S50Z20	Dec 2020	877.70	882.80	-5.1 -0.58 %	16,736 -0.28 %	16,783 2.00 %	16,454 -0.71 %	16,572 1.89 %	16,264	
S50H21	Mar 2021	873.80	878.70	-4.9 -0.56 %	6,193 -2.64 %	6,361 0.62 %	6,322 3.42 %	6,113 0.23 %	6,099	
S50M21	Jun 2021	869.10	874.30	-5.2 -0.59 %	1,544 2.52 %	1,506 1.69 %	1,481 2.14 %	1,450 11.54 %	1,300	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			16-Jul-20	15-Jul-20	Change	16-Jul-20 (+/-)	15-Jul-20 (+/-)	14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20	
SUPERU20	Sep 2020	10,149	0.98	0.98	0.00 0.00 %	290,416 -0.73 %	292,538 -8.45 %	319,540 1.24 %	315,633 -0.36 %	316,780	
LPNZ20	Dec 2020	4,006	5.06	4.98	0.08 1.61 %	11,208 9.86 %	10,202 126.61 %	4,502 0.00 %	4,502 -10.00 %	5,002	
CPFU20	Sep 2020	3,685	33.79	34.41	-0.62 -1.80 %	10,820 0.44 %	10,773 31.30 %	8,205 34.71 %	6,091 -23.83 %	7,997	
WHAU20	Sep 2020	3,233	3.14	3.19	-0.05 -1.57 %	35,687 5.96 %	33,681 -0.20 %	33,750 -7.30 %	36,409 -15.19 %	42,932	
TRUEU20	Sep 2020	2,899	3.43	3.45	-0.02 -0.58 %	17,111 18.57 %	14,431 -0.31 %	14,476 -2.72 %	14,881 12.47 %	13,231	
KTCU20	Sep 2020	2,694	31.70	30.49	1.21 3.97 %	3,518 19.66 %	2,940 -16.90 %	3,538 -2.80 %	3,640 6.15 %	3,429	
STAU20	Sep 2020	2,284	28.37	28.25	0.12 0.42 %	7,458 11.98 %	6,660 2.30 %	6,510 -3.77 %	6,765 11.62 %	6,061	
AAVU20	Sep 2020	2,083	1.85	1.92	-0.07 -3.65 %	3,152 0.83 %	3,126 19.68 %	2,612 0.19 %	2,607 -16.34 %	3,116	
LPNU20	Sep 2020	2,008	5.20	5.13	0.07 1.36 %	5,953 20.17 %	4,954 102.04 %	2,452 -0.41 %	2,462 25.48 %	1,962	
SUPERZ20	Dec 2020	2,000	0.98	0.98	0.00 0.00 %	22,700 -8.10 %	24,700 13.82 %	21,700 85.47 %	11,700 67.14 %	7,000	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price		
			16-Jul-20 (+/-)	15-Jul-20 (+/-)	14-Jul-20 (+/-)	13-Jul-20 (+/-)	10-Jul-20	16-Jul-20	15-Jul-20	Change
SUPERU20	Sep 2020	10,149	290,416 -0.73 %	292,538 -8.45 %	319,540 1.24 %	315,633 -0.36 %	316,780	0.98	0.98	0 0 %
JASU20	Sep 2020	615	61,263 -0.81 %	61,766 -5.41 %	65,299 3.96 %	62,811 -0.76 %	63,293	3.50	3.50	0 0 %
BANPUU20	Sep 2020	722	56,712 0.55 %	56,403 1.13 %	55,771 -1.04 %	56,356 -1.65 %	57,299	5.84	5.90	-0.06 -1.0 %
RSU20	Sep 2020	1,560	37,584 1.73 %	36,944 -0.38 %	37,084 -0.27 %	37,184 0.00 %	37,184	18.45	17.55	0.9 5.13 %
SIRIU20	Sep 2020	13	36,396 0.03 %	36,384 -0.02 %	36,393 -2.31 %	37,252 0.14 %	37,199	0.76	0.76	0 0 %
WHAU20	Sep 2020	3,233	35,687 5.96 %	33,681 -0.20 %	33,750 -7.30 %	36,409 -15.19 %	42,932	3.14	3.19	-0.05 -1.6 %
TMBU20	Sep 2020	89	35,602 0.20 %	35,531 0.01 %	35,529 -16.66 %	42,630 0.51 %	42,415	1.03	1.03	0 0 %
BTSZ20X	Dec 2020	889	29,940 0.33 %	29,841 0.00 %	29,840 0.00 %	29,840 0.00 %	29,840	10.65	10.69	-0.04 -0.4 %
SUPERZ20	Dec 2020	2,000	22,700 -8.10 %	24,700 13.82 %	21,700 85.47 %	11,700 67.14 %	7,000	0.98	0.98	0 0 %
RSM21	Jun 2021	0	21,520 0.00 %	21,520 0.00 %	21,520 0.00 %	21,520 0.00 %	21,520	18.29	17.37	0.9 5.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	9.45	0.75	8.62
RS	18.50	0.90	5.11
KTC	31.75	1.00	3.25
DTAC	39.75	1.00	2.58
TCAP	35.75	0.75	2.14
IVL	27.25	0.50	1.87
VNT	22.00	0.40	1.85
SPRC	6.60	0.10	1.54
CPALL	66.25	1.00	1.53
TU	13.90	0.20	1.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	32.25	-1.25	-3.73
AAV	1.85	-0.06	-3.14
MINT	18.60	-0.60	-3.12
ERW	3.36	-0.10	-2.89
TASCO	26.50	-0.75	-2.75
ESSO	7.55	-0.20	-2.58
HMPRO	15.20	-0.40	-2.56
MTC	52.75	-1.25	-2.31
CPF	33.75	-0.75	-2.17
TQM	136.50	-3.00	-2.15

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
16/07/2020	48,590	46,551	2,039	21,795	21,804	-9	79,785	81,815	-2,030	150,170	267,264

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/07/2020	8,338	9,731	-1,393	8,641	8,748	-107	13,183	11,683	1,500	30,162	33,535

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/07/2020	0	0	0	12,949	10,631	2,318	10,436	12,754	-2,318	23,385	38,508