

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jul-20	16-Jul-20	Change	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20
S50N20	Jul 2020	892.30	883.20	9.1 1.03 %	397	-0.75 %	400	-0.25 %	401	-0.25 %	402	-3.37 %	416
S50Q20	Aug 2020	887.50	878.20	9.3 1.06 %	95	3.26 %	92	3.37 %	89	1.14 %	88	1.15 %	87
S50U20	Sep 2020	888.40	879.50	8.9 1.01 %	247,037	1.96 %	242,299	-0.70 %	243,998	1.48 %	240,450	1.54 %	236,808
S50Z20	Dec 2020	886.40	877.70	8.7 0.99 %	17,240	3.01 %	16,736	-0.28 %	16,783	2.00 %	16,454	-0.71 %	16,572
S50H21	Mar 2021	882.50	873.80	8.7 1 %	6,243	0.81 %	6,193	-2.64 %	6,361	0.62 %	6,322	3.42 %	6,113
S50M21	Jun 2021	877.90	869.10	8.8 1.01 %	1,555	0.71 %	1,544	2.52 %	1,506	1.69 %	1,481	2.14 %	1,450

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jul-20	16-Jul-20	Change	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20
SUPERU20	Sep 2020	28,353	1.00	0.98	0.02 2.04 %	278,178	-4.21 %	290,416	-0.73 %	292,538	-8.45 %	319,540	1.24 %	315,633
SUPERH21	Mar 2021	11,000	1.00	0.98	0.02 2.04 %	8,000	-46.67 %	15,000	0.00 %	15,000	0.00 %	15,000	15.38 %	13,000
JASU20	Sep 2020	8,539	3.50	3.50	0.00 0.00 %	60,765	-0.81 %	61,263	-0.81 %	61,766	-5.41 %	65,299	3.96 %	62,811
LPNZ20	Dec 2020	6,703	4.94	5.06	-0.12 -2.37 %	5,511	-50.83 %	11,208	9.86 %	10,202	126.61 %	4,502	0.00 %	4,502
SUPERZ20	Dec 2020	6,000	1.00	0.98	0.02 2.04 %	22,700	0.00 %	22,700	-8.10 %	24,700	13.82 %	21,700	85.47 %	11,700
LPNH21	Mar 2021	5,000	4.81	4.93	-0.12 -2.43 %	8,514	-22.70 %	11,014	0.00 %	11,014	0.00 %	11,014	0.00 %	11,014
STAU20	Sep 2020	4,816	28.68	28.37	0.31 1.09 %	9,421	26.32 %	7,458	11.98 %	6,660	2.30 %	6,510	-3.77 %	6,765
IRPCU20	Sep 2020	4,407	2.69	2.72	-0.03 -1.10 %	19,999	5.18 %	19,014	0.01 %	19,012	-11.31 %	21,437	16.45 %	18,409
LPNU20	Sep 2020	4,105	5.08	5.20	-0.12 -2.31 %	6,047	1.58 %	5,953	20.17 %	4,954	102.04 %	2,452	-0.41 %	2,462
PRMU20	Sep 2020	3,703	9.15	8.77	0.38 4.33 %	6,035	-21.96 %	7,733	-6.07 %	8,233	-5.41 %	8,704	58.20 %	5,502

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	(+/-)	14-Jul-20	(+/-)	13-Jul-20	17-Jul-20	16-Jul-20	Change
SUPERU20	Sep 2020	28,353	278,178	-4.21 %	290,416	-0.73 %	292,538	-8.45 %	319,540	1.24 %	315,633	1.00	0.98	0.02 2.04 %
JASU20	Sep 2020	8,539	60,765	-0.81 %	61,263	-0.81 %	61,766	-5.41 %	65,299	3.96 %	62,811	3.50	3.50	0 0 %
BANPUU20	Sep 2020	698	57,330	1.09 %	56,712	0.55 %	56,403	1.13 %	55,771	-1.04 %	56,356	5.85	5.84	0.01 0.17 %
RSU20	Sep 2020	802	37,586	0.01 %	37,584	1.73 %	36,944	-0.38 %	37,084	-0.27 %	37,184	17.70	18.45	-0.8 -4.1 %
SIRIU20	Sep 2020	129	36,469	0.20 %	36,396	0.03 %	36,384	-0.02 %	36,393	-2.31 %	37,252	0.74	0.76	-0.02 -2.6 %
TMBU20	Sep 2020	138	35,613	0.03 %	35,602	0.20 %	35,531	0.01 %	35,529	-16.66 %	42,630	1.03	1.03	0 0 %
WHAU20	Sep 2020	2,695	35,269	-1.17 %	35,687	5.96 %	33,681	-0.20 %	33,750	-7.30 %	36,409	3.11	3.14	-0.03 -1 %
BTSZ20X	Dec 2020	0	29,940	0.00 %	29,940	0.33 %	29,841	0.00 %	29,840	0.00 %	29,840	10.70	10.65	0.05 0.47 %
SUPERZ20	Dec 2020	6,000	22,700	0.00 %	22,700	-8.10 %	24,700	13.82 %	21,700	85.47 %	11,700	1.00	0.98	0.02 2.04 %
IRPCU20	Sep 2020	4,407	19,999	5.18 %	19,014	0.01 %	19,012	-11.31 %	21,437	16.45 %	18,409	2.69	2.72	-0.03 -1.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	34.00	1.75	5.43
BLA	17.40	0.80	4.82
PTG	18.10	0.80	4.62
SPRC	6.90	0.30	4.55
EA	49.25	2.00	4.23
SUPER	1.00	0.04	4.17
VNT	22.90	0.90	4.09
PSL	5.30	0.20	3.92
GFPT	13.90	0.50	3.73
PRM	9.10	0.30	3.41

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	17.70	-0.80	-4.32
SGP	9.15	-0.30	-3.17
WHA	3.10	-0.04	-1.27
KBANK	90.25	-1.00	-1.10
CKP	5.10	-0.05	-0.97
LPN	5.15	-0.05	-0.96
IVL	27.00	-0.25	-0.92
CRC	29.75	-0.25	-0.83
AP	6.20	-0.05	-0.80
IRPC	2.68	-0.02	-0.74

## 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
17/07/2020	43,529	42,634	895	22,542	24,268	-1,726	76,694	75,863	831	142,765	272,567

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/07/2020	5,945	6,281	-336	3,995	5,928	-1,933	12,578	10,309	2,269	22,518	34,138

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/07/2020	0	0	0	6,332	6,408	-76	7,161	7,085	76	13,493	39,744