

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		20-Jul-20	17-Jul-20	Change	20-Jul-20 (+/-)	17-Jul-20 (+/-)	16-Jul-20 (+/-)	15-Jul-20 (+/-)	14-Jul-20	
S50N20	Jul 2020	890.00	892.30	-2.3 -0.26 %	395 -0.50 %	397 -0.75 %	400 -0.25 %	401 -0.25 %	402	
S50Q20	Aug 2020	889.00	887.50	1.5 0.17 %	97 2.11 %	95 3.26 %	92 3.37 %	89 1.14 %	88	
S50U20	Sep 2020	885.60	888.40	-2.8 -0.32 %	244,240 -1.13 %	247,037 1.96 %	242,299 -0.70 %	243,998 1.48 %	240,450	
S50Z20	Dec 2020	883.90	886.40	-2.5 -0.28 %	16,913 -1.90 %	17,240 3.01 %	16,736 -0.28 %	16,783 2.00 %	16,454	
S50H21	Mar 2021	879.80	882.50	-2.7 -0.31 %	6,260 0.27 %	6,243 0.81 %	6,193 -2.64 %	6,361 0.62 %	6,322	
S50M21	Jun 2021	875.40	877.90	-2.5 -0.28 %	1,509 -2.96 %	1,555 0.71 %	1,544 2.52 %	1,506 1.69 %	1,481	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			20-Jul-20	17-Jul-20	Change	20-Jul-20 (+/-)	17-Jul-20 (+/-)	16-Jul-20 (+/-)	15-Jul-20 (+/-)	14-Jul-20	
SUPERU20	Sep 2020	39,548	0.99	1.00	-0.01 -1.00 %	264,689 -4.85 %	278,178 -4.21 %	290,416 -0.73 %	292,538 -8.45 %	319,540	
TMBU20	Sep 2020	9,917	1.05	1.03	0.02 1.94 %	39,239 10.18 %	35,613 0.03 %	35,602 0.20 %	35,531 0.01 %	35,529	
SUPERZ20	Dec 2020	9,000	0.99	1.00	-0.01 -1.00 %	30,700 35.24 %	22,700 0.00 %	22,700 -8.10 %	24,700 13.82 %	21,700	
SUPERH21	Mar 2021	5,000	0.99	1.00	-0.01 -1.00 %	13,000 62.50 %	8,000 -46.67 %	15,000 0.00 %	15,000 0.00 %	15,000	
PRMU20	Sep 2020	4,002	9.23	9.15	0.08 0.87 %	5,033 -16.60 %	6,035 -21.96 %	7,733 -6.07 %	8,233 -5.41 %	8,704	
EAU20	Sep 2020	3,371	50.22	49.00	1.22 2.49 %	2,584 1.06 %	2,557 -0.81 %	2,578 -5.57 %	2,730 4.76 %	2,606	
CKPU20	Sep 2020	2,940	4.99	5.15	-0.16 -3.11 %	5,656 -3.53 %	5,863 35.56 %	4,325 -0.02 %	4,326 -7.41 %	4,672	
TRUEU20	Sep 2020	2,910	3.47	3.45	0.02 0.58 %	17,908 4.20 %	17,187 0.44 %	17,111 18.57 %	14,431 -0.31 %	14,476	
OSPU20	Sep 2020	2,526	41.50	41.63	-0.13 -0.31 %	2,611 24.57 %	2,096 -12.12 %	2,385 6.52 %	2,239 346.91 %	501	
STAU20	Sep 2020	2,232	29.00	28.68	0.32 1.12 %	8,735 -7.28 %	9,421 26.32 %	7,458 11.98 %	6,660 2.30 %	6,510	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 20-Jul-20	(+/-)	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	(+/-)	14-Jul-20	20-Jul-20	17-Jul-20	Change
SUPERU20	Sep 2020	39,548	264,689	-4.85 %	278,178	-4.21 %	290,416	-0.73 %	292,538	-8.45 %	319,540	0.99	1.00	-0.01 -1 %
JASU20	Sep 2020	1,031	61,765	1.65 %	60,765	-0.81 %	61,263	-0.81 %	61,766	-5.41 %	65,299	3.49	3.50	-0.01 -0.3 %
BANPUU20	Sep 2020	401	57,718	0.68 %	57,330	1.09 %	56,712	0.55 %	56,403	1.13 %	55,771	5.86	5.85	0.01 0.17 %
TMBU20	Sep 2020	9,917	39,239	10.18 %	35,613	0.03 %	35,602	0.20 %	35,531	0.01 %	35,529	1.05	1.03	0.02 1.94 %
RSU20	Sep 2020	0	37,586	0.00 %	37,586	0.01 %	37,584	1.73 %	36,944	-0.38 %	37,084	17.86	17.70	0.2 0.9 %
SIRIU20	Sep 2020	234	36,507	0.10 %	36,469	0.20 %	36,396	0.03 %	36,384	-0.02 %	36,393	0.75	0.74	0.01 1.35 %
WHAU20	Sep 2020	94	35,252	-0.05 %	35,269	-1.17 %	35,687	5.96 %	33,681	-0.20 %	33,750	3.14	3.11	0.03 0.96 %
SUPERZ20	Dec 2020	9,000	30,700	35.24 %	22,700	0.00 %	22,700	-8.10 %	24,700	13.82 %	21,700	0.99	1.00	-0.01 -1 %
BTSZ20X	Dec 2020	0	29,940	0.00 %	29,940	0.00 %	29,940	0.33 %	29,841	0.00 %	29,840	10.66	10.70	-0.04 -0.4 %
RSM21	Jun 2021	330	21,850	1.53 %	21,520	0.00 %	21,520	0.00 %	21,520	0.00 %	21,520	17.70	17.55	0.2 0.85 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	6.00	0.70	13.21
JMT	28.75	1.50	5.50
BLA	18.30	0.90	5.17
GFPT	14.40	0.50	3.60
EA	50.75	1.50	3.05
TQM	140.00	4.00	2.94
VNT	23.50	0.60	2.62
BH	121.00	3.00	2.54
DELTA	79.75	1.75	2.24
TMB	1.04	0.02	1.96

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.05	-0.25	-4.72
SAWAD	50.75	-2.00	-3.79
KBANK	87.00	-3.25	-3.60
SCB	71.75	-2.50	-3.37
TISCO	68.50	-2.00	-2.84
BBL	106.50	-3.00	-2.74
BEM	9.05	-0.25	-2.69
CK	19.10	-0.50	-2.55
CKP	4.98	-0.12	-2.35
TKN	10.30	-0.20	-1.90

## 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
20/07/2020	52,492	56,552	-4,060	22,734	24,563	-1,829	84,129	78,240	5,889	159,355	269,414

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2020	8,001	5,435	2,566	6,666	2,933	3,733	8,148	14,447	-6,299	22,815	35,386

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/07/2020	0	0	0	14,370	18,914	-4,544	19,298	14,754	4,544	33,668	41,958