

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		21-Jul-20	20-Jul-20	Change		21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	
S50N20	Jul 2020	903.60	890.00	13.6	1.53 %	395	0.00 %	395	-0.50 %	397	-0.75 %	400	-0.25 %	401	
S50Q20	Aug 2020	903.50	889.00	14.5	1.63 %	101	4.12 %	97	2.11 %	95	3.26 %	92	3.37 %	89	
S50U20	Sep 2020	902.40	885.60	16.8	1.9 %	246,841	1.06 %	244,240	-1.13 %	247,037	1.96 %	242,299	-0.70 %	243,998	
S50Z20	Dec 2020	900.30	883.90	16.4	1.86 %	17,703	4.67 %	16,913	-1.90 %	17,240	3.01 %	16,736	-0.28 %	16,783	
S50H21	Mar 2021	896.40	879.80	16.6	1.89 %	6,121	-2.22 %	6,260	0.27 %	6,243	0.81 %	6,193	-2.64 %	6,361	
S50M21	Jun 2021	891.90	875.40	16.5	1.88 %	1,421	-5.83 %	1,509	-2.96 %	1,555	0.71 %	1,544	2.52 %	1,506	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest									
			21-Jul-20	20-Jul-20	Change		21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	
WHAU20	Sep 2020	14,158	3.33	3.14	0.19	6.05 %	32,156	-8.78 %	35,252	-0.05 %	35,269	-1.17 %	35,687	5.96 %	33,681	
SUPERZ20	Dec 2020	14,000	1.00	0.99	0.01	1.01 %	24,700	-19.54 %	30,700	35.24 %	22,700	0.00 %	22,700	-8.10 %	24,700	
SUPERU20	Sep 2020	6,039	1.00	0.99	0.01	1.01 %	258,698	-2.26 %	264,689	-4.85 %	278,178	-4.21 %	290,416	-0.73 %	292,538	
TMBU20	Sep 2020	5,664	1.06	1.05	0.01	0.95 %	38,748	-1.25 %	39,239	10.18 %	35,613	0.03 %	35,602	0.20 %	35,531	
GUNKULU20	Sep 2020	5,525	2.80	2.72	0.08	2.94 %	9,386	-0.13 %	9,398	-0.32 %	9,428	-6.91 %	10,128	4.98 %	9,648	
TRUEU20	Sep 2020	5,353	3.49	3.47	0.02	0.58 %	16,099	-10.10 %	17,908	4.20 %	17,187	0.44 %	17,111	18.57 %	14,431	
TKNU20	Sep 2020	4,502	10.50	10.30	0.20	1.94 %	4,574	28.02 %	3,573	0.00 %	3,573	0.00 %	3,573	0.00 %	3,573	
AAVU20	Sep 2020	4,433	1.95	1.81	0.14	7.73 %	5,989	87.51 %	3,194	-0.81 %	3,220	2.16 %	3,152	0.83 %	3,126	
THANIU20	Sep 2020	4,006	3.62	3.40	0.22	6.47 %	12,184	32.67 %	9,184	0.00 %	9,184	0.00 %	9,184	0.04 %	9,180	
PTGU20	Sep 2020	3,836	18.48	18.15	0.33	1.82 %	6,104	33.54 %	4,571	4.72 %	4,365	14.69 %	3,806	-2.54 %	3,905	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20	(+/-)	16-Jul-20	(+/-)	15-Jul-20	21-Jul-20	20-Jul-20	Change	
SUPERU20	Sep 2020	6,039	258,698	-2.26 %	264,689	-4.85 %	278,178	-4.21 %	290,416	-0.73 %	292,538	1.00	0.99	0.01	1.01 %
JASU20	Sep 2020	2,569	63,263	2.43 %	61,765	1.65 %	60,765	-0.81 %	61,263	-0.81 %	61,766	3.49	3.49	0	0 %
BANPUU20	Sep 2020	3,202	59,258	2.67 %	57,718	0.68 %	57,330	1.09 %	56,712	0.55 %	56,403	6.10	5.86	0.2	4.1 %
TMBU20	Sep 2020	5,664	38,748	-1.25 %	39,239	10.18 %	35,613	0.03 %	35,602	0.20 %	35,531	1.06	1.05	0.01	0.95 %
RSU20	Sep 2020	800	38,386	2.13 %	37,586	0.00 %	37,586	0.01 %	37,584	1.73 %	36,944	17.86	17.86	0	0 %
WHAU20	Sep 2020	14,158	32,156	-8.78 %	35,252	-0.05 %	35,269	-1.17 %	35,687	5.96 %	33,681	3.33	3.14	0.2	6.05 %
BTSZ20X	Dec 2020	5	29,945	0.02 %	29,940	0.00 %	29,940	0.00 %	29,940	0.33 %	29,841	10.75	10.66	0.09	0.84 %
SUPERZ20	Dec 2020	14,000	24,700	-19.54 %	30,700	35.24 %	22,700	0.00 %	22,700	-8.10 %	24,700	1.00	0.99	0.01	1.01 %
RSM21	Jun 2021	0	21,850	0.00 %	21,850	1.53 %	21,520	0.00 %	21,520	0.00 %	21,520	17.70	17.70	0	0 %
IRPCU20	Sep 2020	3,665	19,523	-2.46 %	20,016	0.09 %	19,999	5.18 %	19,014	0.01 %	19,012	2.75	2.67	0.08	3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	20.20	2.50	14.12
SAMART	5.55	0.50	9.90
MINT	20.30	1.60	8.56
AAV	1.98	0.13	7.03
WHA	3.34	0.20	6.37
THANI	3.68	0.22	6.36
ERW	3.54	0.20	5.99
DELTA	84.50	4.75	5.96
CENDEL	23.20	1.30	5.94
AMATA	16.20	0.90	5.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	28.25	-1.25	-4.24
PSL	5.80	-0.20	-3.33
AP	6.15	-0.15	-2.38
BLA	17.90	-0.40	-2.19
ADVANC	187.50	-3.50	-1.83
DTAC	40.25	-0.75	-1.83
TQM	137.50	-2.50	-1.79
JMT	28.25	-0.50	-1.74
BH	119.50	-1.50	-1.24
SUPER	0.99	-0.01	-1.00

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
21/07/2020	49,763	52,385	-2,622	22,450	26,626	-4,176	85,957	79,159	6,798	158,170	272,582

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2020	9,802	7,399	2,403	7,808	8,428	-620	10,864	12,647	-1,783	28,474	34,878

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/07/2020	0	0	0	15,513	10,321	5,192	13,211	18,403	-5,192	28,724	43,752