

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		22-Jul-20	21-Jul-20	Change	22-Jul-20 (+/-)	21-Jul-20 (+/-)	20-Jul-20 (+/-)	17-Jul-20 (+/-)	16-Jul-20	
S50N20	Jul 2020	888.90	903.60	-14.7 -1.63 %	387 -2.03 %	395 0.00 %	395 -0.50 %	397 -0.75 %	400	
S50Q20	Aug 2020	889.30	903.50	-14.2 -1.57 %	100 -0.99 %	101 4.12 %	97 2.11 %	95 3.26 %	92	
S50U20	Sep 2020	883.80	902.40	-18.6 -2.06 %	250,317 1.41 %	246,841 1.06 %	244,240 -1.13 %	247,037 1.96 %	242,299	
S50Z20	Dec 2020	882.10	900.30	-18.2 -2.02 %	18,037 1.89 %	17,703 4.67 %	16,913 -1.90 %	17,240 3.01 %	16,736	
S50H21	Mar 2021	878.10	896.40	-18.3 -2.04 %	6,258 2.24 %	6,121 -2.22 %	6,260 0.27 %	6,243 0.81 %	6,193	
S50M21	Jun 2021	873.80	891.90	-18.1 -2.03 %	2,234 57.21 %	1,421 -5.83 %	1,509 -2.96 %	1,555 0.71 %	1,544	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			22-Jul-20	21-Jul-20	Change	22-Jul-20 (+/-)	21-Jul-20 (+/-)	20-Jul-20 (+/-)	17-Jul-20 (+/-)	16-Jul-20	
SUPERU20	Sep 2020	17,260	0.97	1.00	-0.03 -3.00 %	251,758 -2.68 %	258,698 -2.26 %	264,689 -4.85 %	278,178 -4.21 %	290,416	
SUPERZ20	Dec 2020	12,000	0.97	1.00	-0.03 -3.00 %	24,700 0.00 %	24,700 -19.54 %	30,700 35.24 %	22,700 0.00 %	22,700	
CKPU20	Sep 2020	9,906	5.20	5.11	0.09 1.76 %	7,695 14.12 %	6,743 19.22 %	5,656 -3.53 %	5,863 35.56 %	4,325	
WHAU20	Sep 2020	7,822	3.26	3.33	-0.07 -2.10 %	31,118 -3.23 %	32,156 -8.78 %	35,252 -0.05 %	35,269 -1.17 %	35,687	
TMBH21	Mar 2021	6,000	1.01	1.05	-0.04 -3.81 %	6,001 0.00 %	1 0.00 %	1 0.00 %	1 0.00 %	1	
STAU20	Sep 2020	5,465	24.73	28.46	-3.73 13.11 %	6,447 -31.91 %	9,468 8.39 %	8,735 -7.28 %	9,421 26.32 %	7,458	
GUNKULU20	Sep 2020	5,368	2.77	2.80	-0.03 -1.07 %	9,008 -4.03 %	9,386 -0.13 %	9,398 -0.32 %	9,428 -6.91 %	10,128	
AAVU20	Sep 2020	5,016	1.89	1.95	-0.06 -3.08 %	7,209 20.37 %	5,989 87.51 %	3,194 -0.81 %	3,220 2.16 %	3,152	
PTGU20	Sep 2020	4,544	18.16	18.48	-0.32 -1.73 %	4,930 -19.23 %	6,104 33.54 %	4,571 4.72 %	4,365 14.69 %	3,806	
CPFU20	Sep 2020	4,105	34.00	34.20	-0.20 -0.58 %	10,692 -12.87 %	12,272 5.52 %	11,630 6.38 %	10,933 1.04 %	10,820	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price		
			22-Jul-20 (+/-)	21-Jul-20 (+/-)	20-Jul-20 (+/-)	17-Jul-20 (+/-)	16-Jul-20	22-Jul-20	21-Jul-20	Change	
SUPERU20	Sep 2020	17,260	251,758 -2.68 %	258,698 -2.26 %	264,689 -4.85 %	278,178 -4.21 %	290,416	0.97	1.00	-0.03 -3 %	
JASU20	Sep 2020	2,117	62,187 -1.70 %	63,263 2.43 %	61,765 1.65 %	60,765 -0.81 %	61,263	3.50	3.49	0.01 0.29 %	
BANPUU20	Sep 2020	781	58,556 -1.18 %	59,258 2.67 %	57,718 0.68 %	57,330 1.09 %	56,712	5.83	6.10	-0.3 -4.4 %	
TMBU20	Sep 2020	1,420	39,931 3.05 %	38,748 -1.25 %	39,239 10.18 %	35,613 0.03 %	35,602	1.02	1.06	-0.04 -3.8 %	
RSU20	Sep 2020	700	38,886 1.30 %	38,386 2.13 %	37,586 0.00 %	37,586 0.01 %	37,584	17.46	17.86	-0.4 -2.2 %	
WHAU20	Sep 2020	7,822	31,118 -3.23 %	32,156 -8.78 %	35,252 -0.05 %	35,269 -1.17 %	35,687	3.26	3.33	-0.07 -2.1 %	
BTSZ20X	Dec 2020	0	29,945 0.00 %	29,945 0.02 %	29,940 0.00 %	29,940 0.00 %	29,940	10.77	10.75	0.02 0.19 %	
SUPERZ20	Dec 2020	12,000	24,700 0.00 %	24,700 -19.54 %	30,700 35.24 %	22,700 0.00 %	22,700	0.97	1.00	-0.03 -3 %	
RSM21	Jun 2021	0	21,850 0.00 %	21,850 0.00 %	21,850 1.53 %	21,520 0.00 %	21,520	17.31	17.70	-0.4 -2.2 %	
IRPCU20	Sep 2020	1,594	19,014 -2.61 %	19,523 -2.46 %	20,016 0.09 %	19,999 5.18 %	19,014	2.66	2.75	-0.09 -3.3 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	9.20	0.95	11.52
DELTA	87.25	2.75	3.25
CKP	5.20	0.15	2.97
SAWAD	51.75	0.50	0.98
AP	6.20	0.05	0.81
OSP	41.50	0.25	0.61
CBG	117.50	0.50	0.43
BCH	14.70	0.00	0.00
CHG	2.40	0.00	0.00
AOT	56.50	0.00	0.00
STEC	15.60	0.00	0.00
M	52.25	0.00	0.00
BCPG	15.90	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	25.00	-3.25	-11.50
PSL	5.30	-0.50	-8.62
IVL	26.75	-1.75	-6.14
BBL	102.50	-6.00	-5.53
CENTEL	22.10	-1.10	-4.74
BEC	4.94	-0.21	-4.08
AAV	1.90	-0.08	-4.04
TOP	43.25	-1.75	-3.89
PRM	8.80	-0.35	-3.83
SGP	8.95	-0.35	-3.76

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
22/07/2020	61,148	73,929	-12,781	34,766	26,316	8,450	108,221	103,890	4,331	204,135	277,333

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2020	15,476	14,519	957	8,276	9,049	-773	19,998	20,182	-184	43,750	35,596

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/07/2020	0	0	0	18,903	15,651	3,252	18,974	22,226	-3,252	37,877	43,221