

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jul-20	22-Jul-20	Change	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20
S50N20	Jul 2020	889.40	888.90	0.5 0.06 %	385	-0.52 %	387	-2.03 %	395	0.00 %	395	-0.50 %	397
S50Q20	Aug 2020	887.60	889.30	-1.7 -0.19 %	100	0.00 %	100	-0.99 %	101	4.12 %	97	2.11 %	95
S50U20	Sep 2020	884.80	883.80	1 0.11 %	245,425	-1.95 %	250,317	1.41 %	246,841	1.06 %	244,240	-1.13 %	247,037
S50Z20	Dec 2020	883.10	882.10	1 0.11 %	18,882	4.68 %	18,037	1.89 %	17,703	4.67 %	16,913	-1.90 %	17,240
S50H21	Mar 2021	879.30	878.10	1.2 0.14 %	6,256	-0.03 %	6,258	2.24 %	6,121	-2.22 %	6,260	0.27 %	6,243
S50M21	Jun 2021	874.90	873.80	1.1 0.13 %	2,287	2.37 %	2,234	57.21 %	1,421	-5.83 %	1,509	-2.96 %	1,555

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jul-20	22-Jul-20	Change	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20
GUNKULU20	Sep 2020	14,337	2.85	2.77	0.08 2.89 %	10,386	15.30 %	9,008	-4.03 %	9,386	-0.13 %	9,398	-0.32 %	9,428
SUPERU20	Sep 2020	10,045	0.97	0.97	0.00 0.00 %	243,803	-3.16 %	251,758	-2.68 %	258,698	-2.26 %	264,689	-4.85 %	278,178
CPFU20	Sep 2020	8,270	33.33	34.00	-0.67 -1.97 %	7,897	-26.14 %	10,692	-12.87 %	12,272	5.52 %	11,630	6.38 %	10,933
TMBH21	Mar 2021	6,000	1.02	1.01	0.01 0.99 %	1	-99.98 %	6,001	100.00 %	1	0.00 %	1	0.00 %	1
CPALLU20	Sep 2020	4,882	67.50	65.45	2.05 3.13 %	6,679	20.21 %	5,556	-2.77 %	5,714	7.97 %	5,292	21.54 %	4,354
STAU20	Sep 2020	4,427	24.00	24.73	-0.73 -2.95 %	4,351	-32.51 %	6,447	-31.91 %	9,468	8.39 %	8,735	-7.28 %	9,421
IRPCU20	Sep 2020	2,907	2.66	2.66	0.00 0.00 %	21,585	13.52 %	19,014	-2.61 %	19,523	-2.46 %	20,016	0.09 %	19,999
TUU20	Sep 2020	2,827	13.15	13.40	-0.25 -1.87 %	4,007	-11.09 %	4,507	-4.25 %	4,707	20.45 %	3,908	2.71 %	3,805
SAWADU20	Sep 2020	2,196	53.17	50.49	2.68 5.31 %	2,278	-12.55 %	2,605	16.92 %	2,228	4.06 %	2,141	4.85 %	2,042
CKPU20	Sep 2020	2,113	5.15	5.20	-0.05 -0.96 %	9,604	24.81 %	7,695	14.12 %	6,743	19.22 %	5,656	-3.53 %	5,863

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20	(+/-)	20-Jul-20	(+/-)	17-Jul-20	23-Jul-20	22-Jul-20	Change
SUPERU20	Sep 2020	10,045	243,803	-3.16 %	251,758	-2.68 %	258,698	-2.26 %	264,689	-4.85 %	278,178	0.97	0.97	0 0 %
JASU20	Sep 2020	1,001	61,183	-1.61 %	62,187	-1.70 %	63,263	2.43 %	61,765	1.65 %	60,765	3.49	3.50	-0.01 -0.3 %
BANPUU20	Sep 2020	63	58,513	-0.07 %	58,556	-1.18 %	59,258	2.67 %	57,718	0.68 %	57,330	5.84	5.83	0.01 0.17 %
TMBU20	Sep 2020	604	40,511	1.45 %	39,931	3.05 %	38,748	-1.25 %	39,239	10.18 %	35,613	1.03	1.02	0.01 0.98 %
RSU20	Sep 2020	500	38,786	-0.26 %	38,886	1.30 %	38,386	2.13 %	37,586	0.00 %	37,586	17.76	17.46	0.3 1.72 %
WHAU20	Sep 2020	266	31,121	0.01 %	31,118	-3.23 %	32,156	-8.78 %	35,252	-0.05 %	35,269	3.32	3.26	0.06 1.84 %
BTSZ20X	Dec 2020	200	30,145	0.67 %	29,945	0.00 %	29,945	0.02 %	29,940	0.00 %	29,940	10.57	10.77	-0.2 -1.9 %
SUPERZ20	Dec 2020	0	24,700	0.00 %	24,700	0.00 %	24,700	-19.54 %	30,700	35.24 %	22,700	0.97	0.97	0 0 %
RSM21	Jun 2021	0	21,850	0.00 %	21,850	0.00 %	21,850	0.00 %	21,850	1.53 %	21,520	17.60	17.31	0.3 1.68 %
IRPCU20	Sep 2020	2,907	21,585	13.52 %	19,014	-2.61 %	19,523	-2.46 %	20,016	0.09 %	19,999	2.66	2.66	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.45	0.47	9.44
SAWAD	54.25	2.50	4.83
GUNKUL	2.88	0.12	4.35
ERW	3.56	0.14	4.09
CENTEL	23.00	0.90	4.07
BLA	18.20	0.70	4.00
AEONTS	115.50	4.00	3.59
CPALL	67.50	2.00	3.05
TPIPP	4.14	0.10	2.48
BBL	105.00	2.50	2.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	34.25	-2.75	-7.43
BGRIM	51.50	-2.25	-4.19
GFPT	13.60	-0.40	-2.86
BEC	4.80	-0.14	-2.83
CPF	33.50	-0.75	-2.19
PTG	18.00	-0.40	-2.17
ICHI	9.00	-0.20	-2.17
STA	24.50	-0.50	-2.00
GPSC	72.75	-1.25	-1.69
EA	48.50	-0.75	-1.52

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
23/07/2020	56,955	62,102	-5,147	25,242	25,467	-225	96,228	90,856	5,372	178,425	273,335

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2020	16,399	16,008	391	7,710	7,825	-115	23,387	23,663	-276	47,496	34,968

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/07/2020	0	0	0	2,458	4,110	-1,652	6,378	4,726	1,652	8,836	44,171