

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		24-Jul-20	23-Jul-20	Change	24-Jul-20 (+/-)	23-Jul-20 (+/-)	22-Jul-20 (+/-)	21-Jul-20 (+/-)	20-Jul-20	
S50N20	Jul 2020	877.00	889.40	-12.4 -1.39 %	372 -3.38 %	385 -0.52 %	387 -2.03 %	395 0.00 %	395	
S50Q20	Aug 2020	874.00	887.60	-13.6 -1.53 %	104 4.00 %	100 0.00 %	100 -0.99 %	101 4.12 %	97	
S50U20	Sep 2020	872.40	884.80	-12.4 -1.4 %	253,620 3.34 %	245,425 -1.95 %	250,317 1.41 %	246,841 1.06 %	244,240	
S50Z20	Dec 2020	871.00	883.10	-12.1 -1.37 %	19,372 2.60 %	18,882 4.68 %	18,037 1.89 %	17,703 4.67 %	16,913	
S50H21	Mar 2021	867.20	879.30	-12.1 -1.38 %	6,214 -0.67 %	6,256 -0.03 %	6,258 2.24 %	6,121 -2.22 %	6,260	
S50M21	Jun 2021	862.90	874.90	-12 -1.37 %	2,377 3.94 %	2,287 2.37 %	2,234 57.21 %	1,421 -5.83 %	1,509	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			24-Jul-20	23-Jul-20	Change	24-Jul-20 (+/-)	23-Jul-20 (+/-)	22-Jul-20 (+/-)	21-Jul-20 (+/-)	20-Jul-20	
TPIPLZ20	Dec 2020	147,000	1.25	1.25	0.00 0.00 %	3,520 -97.66 %	150,520 0.00 %	150,520 0.00 %	150,520 0.00 %	150,520	
BANPUU20	Sep 2020	51,479	5.82	5.84	-0.02 -0.34 %	7,681 -86.87 %	58,513 -0.07 %	58,556 -1.18 %	59,258 2.67 %	57,718	
TMBU20	Sep 2020	7,116	1.02	1.03	-0.01 -0.97 %	42,494 4.89 %	40,511 1.45 %	39,931 3.05 %	38,748 -1.25 %	39,239	
SUPERU20	Sep 2020	7,069	0.97	0.97	0.00 0.00 %	240,790 -1.24 %	243,803 -3.16 %	251,758 -2.68 %	258,698 -2.26 %	264,689	
WHAU20	Sep 2020	6,694	3.32	3.32	0.00 0.00 %	32,570 4.66 %	31,121 0.01 %	31,118 -3.23 %	32,156 -8.78 %	35,252	
TMBZ20	Dec 2020	5,502	1.01	1.02	-0.01 -0.98 %	12,142 -27.04 %	16,642 0.00 %	16,642 0.00 %	16,642 0.00 %	16,642	
SUPERZ20	Dec 2020	5,000	0.97	0.97	0.00 0.00 %	19,700 -20.24 %	24,700 0.00 %	24,700 0.00 %	24,700 -19.54 %	30,700	
TRUEU20	Sep 2020	3,221	3.41	3.47	-0.06 -1.73 %	15,107 0.49 %	15,033 0.55 %	14,951 -7.13 %	16,099 -10.10 %	17,908	
LPNU20	Sep 2020	3,013	5.00	5.00	0.00 0.00 %	7,829 14.69 %	6,826 17.14 %	5,827 9.65 %	5,314 -7.53 %	5,747	
JMTU20	Sep 2020	2,565	28.60	27.15	1.45 5.34 %	1,648 37.68 %	1,197 -13.64 %	1,386 49.03 %	930 -18.78 %	1,145	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20	(+/-)	20-Jul-20	24-Jul-20	23-Jul-20	Change
SUPERU20	Sep 2020	7,069	240,790	-1.24 %	243,803	-3.16 %	251,758	-2.68 %	258,698	-2.26 %	264,689	0.97	0.97	0 0 %
JASU20	Sep 2020	734	61,622	0.72 %	61,183	-1.61 %	62,187	-1.70 %	63,263	2.43 %	61,765	3.43	3.49	-0.06 -1.7 %
TMBU20	Sep 2020	7,116	42,494	4.89 %	40,511	1.45 %	39,931	3.05 %	38,748	-1.25 %	39,239	1.02	1.03	-0.01 -1 %
RSU20	Sep 2020	200	38,586	-0.52 %	38,786	-0.26 %	38,886	1.30 %	38,386	2.13 %	37,586	17.66	17.76	-0.1 -0.6 %
SIRIU20	Sep 2020	788	36,749	0.68 %	36,501	0.07 %	36,476	-0.06 %	36,497	-0.03 %	36,507	0.75	0.74	0.01 1.35 %
WHAU20	Sep 2020	6,694	32,570	4.66 %	31,121	0.01 %	31,118	-3.23 %	32,156	-8.78 %	35,252	3.32	3.32	0 0 %
BTSZ20X	Dec 2020	494	29,651	-1.64 %	30,145	0.67 %	29,945	0.00 %	29,945	0.02 %	29,940	10.32	10.57	-0.3 -2.4 %
RSM21	Jun 2021	100	21,950	0.46 %	21,850	0.00 %	21,850	0.00 %	21,850	0.00 %	21,850	17.50	17.60	-0.1 -0.6 %
IRPCU20	Sep 2020	1,698	20,131	-6.74 %	21,585	13.52 %	19,014	-2.61 %	19,523	-2.46 %	20,016	2.62	2.66	-0.04 -1.5 %
SUPERZ20	Dec 2020	5,000	19,700	-20.24 %	24,700	0.00 %	24,700	0.00 %	24,700	-19.54 %	30,700	0.97	0.97	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	29.25	1.75	6.36
TQM	138.00	5.00	3.76
DELTA	90.00	3.00	3.45
PRM	8.95	0.10	1.13
KCE	25.25	0.25	1.00
SAMART	5.35	0.05	0.94
GULF	34.50	0.25	0.73
AMATA	15.60	0.10	0.65
CBG	118.00	0.50	0.43
STA	24.60	0.10	0.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	51.00	-2.50	-4.67
SAWAD	51.75	-2.50	-4.61
ERW	3.42	-0.14	-3.93
BLA	17.50	-0.70	-3.85
MINT	19.60	-0.70	-3.45
LH	7.55	-0.25	-3.21
HMPRO	15.10	-0.50	-3.21
PTT	38.50	-1.25	-3.14
PTTGC	48.50	-1.50	-3.00
BH	114.50	-3.50	-2.97

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
24/07/2020	58,413	61,468	-3,055	24,576	21,123	3,453	84,048	84,446	-398	167,037	282,059

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2020	17,336	19,600	-2,264	8,916	8,540	376	19,969	18,081	1,888	46,221	33,764

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/07/2020	0	0	0	7,192	1,869	5,323	4,949	10,272	-5,323	12,141	40,618