

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jul-20	24-Jul-20	Change	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20
S50N20	Jul 2020	871.30	877.00	-5.7 -0.65 %	371	-0.27 %	372	-3.38 %	385	-0.52 %	387	-2.03 %	395
S50Q20	Aug 2020	870.30	874.00	-3.7 -0.42 %	110	5.77 %	104	4.00 %	100	0.00 %	100	-0.99 %	101
S50U20	Sep 2020	869.30	872.40	-3.1 -0.36 %	262,605	3.54 %	253,620	3.34 %	245,425	-1.95 %	250,317	1.41 %	246,841
S50Z20	Dec 2020	867.30	871.00	-3.7 -0.42 %	18,686	-3.54 %	19,372	2.60 %	18,882	4.68 %	18,037	1.89 %	17,703
S50H21	Mar 2021	864.00	867.20	-3.2 -0.37 %	6,093	-1.95 %	6,214	-0.67 %	6,256	-0.03 %	6,258	2.24 %	6,121
S50M21	Jun 2021	859.50	862.90	-3.4 -0.39 %	2,512	5.68 %	2,377	3.94 %	2,287	2.37 %	2,234	57.21 %	1,421

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jul-20	24-Jul-20	Change	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20
TMBU20	Sep 2020	9,238	1.00	1.02	-0.02 -1.96 %	44,594	4.94 %	42,494	4.89 %	40,511	1.45 %	39,931	3.05 %	38,748
SUPERU20	Sep 2020	8,041	0.98	0.97	0.01 1.03 %	234,831	-2.47 %	240,790	-1.24 %	243,803	-3.16 %	251,758	-2.68 %	258,698
GUNKULU20	Sep 2020	4,057	2.79	2.84	-0.05 -1.76 %	11,310	0.18 %	11,290	8.70 %	10,386	15.30 %	9,008	-4.03 %	9,386
WHAU20	Sep 2020	3,141	3.32	3.32	0.00 0.00 %	29,627	-9.04 %	32,570	4.66 %	31,121	0.01 %	31,118	-3.23 %	32,156
EAU20	Sep 2020	2,710	48.62	47.73	0.89 1.86 %	4,669	23.19 %	3,790	-3.51 %	3,928	2.16 %	3,845	18.56 %	3,243
KCEU20	Sep 2020	2,362	28.87	24.70	4.17 16.88 %	4,718	12.55 %	4,192	2.47 %	4,091	-11.35 %	4,615	-2.04 %	4,711
JASU20	Sep 2020	2,044	3.35	3.43	-0.08 -2.33 %	59,623	-3.24 %	61,622	0.72 %	61,183	-1.61 %	62,187	-1.70 %	63,263
SIRIU20	Sep 2020	2,019	0.73	0.75	-0.02 -2.67 %	34,755	-5.43 %	36,749	0.68 %	36,501	0.07 %	36,476	-0.06 %	36,497
ICHIU20	Sep 2020	2,000	9.30	8.80	0.50 5.68 %	1,125	-47.06 %	2,125	0.00 %	2,125	-19.05 %	2,625	100.00 %	525
MINTM21	Jun 2021	1,900	18.82	19.75	-0.93 -4.71 %	6,200	31.91 %	4,700	4.44 %	4,500	-4.26 %	4,700	-1.67 %	4,780

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20	(+/-)	21-Jul-20	29-Jul-20	24-Jul-20	Change
SUPERU20	Sep 2020	8,041	234,831	-2.47 %	240,790	-1.24 %	243,803	-3.16 %	251,758	-2.68 %	258,698	0.98	0.97	0.01 1.03 %
JASU20	Sep 2020	2,044	59,623	-3.24 %	61,622	0.72 %	61,183	-1.61 %	62,187	-1.70 %	63,263	3.35	3.43	-0.08 -2.3 %
TMBU20	Sep 2020	9,238	44,594	4.94 %	42,494	4.89 %	40,511	1.45 %	39,931	3.05 %	38,748	1.00	1.02	-0.02 -2 %
RSU20	Sep 2020	406	38,492	-0.24 %	38,586	-0.52 %	38,786	-0.26 %	38,886	1.30 %	38,386	17.86	17.66	0.2 1.13 %
SIRIU20	Sep 2020	2,019	34,755	-5.43 %	36,749	0.68 %	36,501	0.07 %	36,476	-0.06 %	36,497	0.73	0.75	-0.02 -2.7 %
BTSZ20X	Dec 2020	1,094	30,742	3.68 %	29,651	-1.64 %	30,145	0.67 %	29,945	0.00 %	29,945	10.40	10.32	0.08 0.78 %
WHAU20	Sep 2020	3,141	29,627	-9.04 %	32,570	4.66 %	31,121	0.01 %	31,118	-3.23 %	32,156	3.32	3.32	0 0 %
RSM21	Jun 2021	0	21,950	0.00 %	21,950	0.46 %	21,850	0.00 %	21,850	0.00 %	21,850	17.70	17.50	0.2 1.14 %
IRPCU20	Sep 2020	97	20,116	-0.07 %	20,131	-6.74 %	21,585	13.52 %	19,014	-2.61 %	19,523	2.59	2.62	-0.03 -1.2 %
SUPERZ20	Dec 2020	0	19,700	0.00 %	19,700	-20.24 %	24,700	0.00 %	24,700	0.00 %	24,700	0.98	0.97	0.01 1.03 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	103.50	13.50	15.00
KCE	29.00	3.75	14.85
HANA	36.50	4.00	12.31
CBG	126.50	8.50	7.20
ICHI	9.35	0.50	5.65
OSP	44.00	2.25	5.39
PTG	18.60	0.80	4.49
STA	25.50	0.90	3.66
THCOM	5.25	0.15	2.94
TASCO	27.00	0.75	2.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	24.50	-1.75	-6.67
SAWAD	49.00	-2.75	-5.31
BEAUTY	1.48	-0.08	-5.13
TQM	132.00	-6.00	-4.35
BLA	16.80	-0.70	-4.00
MTC	49.00	-2.00	-3.92
BJC	37.25	-1.50	-3.87
BBL	100.00	-4.00	-3.85
AMATA	15.00	-0.60	-3.85
PLANB	5.05	-0.20	-3.81

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
29/07/2020	67,967	56,334	11,633	16,918	20,090	-3,172	70,469	78,930	-8,461	155,354	290,377

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/07/2020	16,105	14,557	1,548	10,526	11,250	-724	16,380	17,204	-824	43,011	36,665

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/07/2020	0	0	0	13,957	7,186	6,771	10,913	17,684	-6,771	24,870	40,099