

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jul-20	29-Jul-20	Change	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20
S50Q20	Aug 2020	849.70	870.30	-20.6 -2.37 %	90	-18.18 %	110	5.77 %	104	4.00 %	100	0.00 %	100
S50U20	Sep 2020	847.50	869.30	-21.8 -2.51 %	276,297	5.21 %	262,605	3.54 %	253,620	3.34 %	245,425	-1.95 %	250,317
S50Z20	Dec 2020	845.80	867.30	-21.5 -2.48 %	18,811	0.67 %	18,686	-3.54 %	19,372	2.60 %	18,882	4.68 %	18,037
S50H21	Mar 2021	842.00	864.00	-22 -2.55 %	6,276	3.00 %	6,093	-1.95 %	6,214	-0.67 %	6,256	-0.03 %	6,258
S50M21	Jun 2021	837.30	859.50	-22.2 -2.58 %	2,567	2.19 %	2,512	5.68 %	2,377	3.94 %	2,287	2.37 %	2,234

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jul-20	29-Jul-20	Change	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20
SUPERU20	Sep 2020	64,404	0.88	0.98	-0.10 10.20 %	197,779	-15.78 %	234,831	-2.47 %	240,790	-1.24 %	243,803	-3.16 %	251,758
SUPERZ20	Dec 2020	22,100	0.88	0.98	-0.10 10.20 %	10,600	-46.19 %	19,700	0.00 %	19,700	-20.24 %	24,700	0.00 %	24,700
IRPCZ20	Dec 2020	9,061	2.47	2.57	-0.10 -3.89 %	3,948	36.33 %	2,896	-0.03 %	2,897	20.86 %	2,397	-17.09 %	2,891
KCEU20	Sep 2020	7,928	27.27	28.87	-1.60 -5.54 %	4,837	2.52 %	4,718	12.55 %	4,192	2.47 %	4,091	-11.35 %	4,615
PRMU20	Sep 2020	6,608	9.30	8.87	0.43 4.85 %	11,139	30.40 %	8,542	13.30 %	7,539	7.13 %	7,037	-0.01 %	7,038
GUNKULU20	Sep 2020	5,579	2.66	2.79	-0.13 -4.66 %	9,295	-17.82 %	11,310	0.18 %	11,290	8.70 %	10,386	15.30 %	9,008
BANPUU20	Sep 2020	5,530	5.21	5.75	-0.54 -9.39 %	6,306	-13.37 %	7,279	-5.23 %	7,681	-86.87 %	58,513	-0.07 %	58,556
CKPU20	Sep 2020	5,518	4.89	5.07	-0.18 -3.55 %	9,911	3.26 %	9,598	11.80 %	8,585	-10.61 %	9,604	24.81 %	7,695
IRPCU20	Sep 2020	4,372	2.48	2.59	-0.11 -4.25 %	22,176	10.24 %	20,116	-0.07 %	20,131	-6.74 %	21,585	13.52 %	19,014
HANAU20	Sep 2020	3,805	34.00	34.69	-0.69 -1.99 %	708	-29.41 %	1,003	0.00 %	1,003	17.45 %	854	30.58 %	654

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			* 30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	(+/-)	22-Jul-20	30-Jul-20	29-Jul-20	Change
SUPERU20	Sep 2020	64,404	197,779	-15.78 %	234,831	-2.47 %	240,790	-1.24 %	243,803	-3.16 %	251,758	0.88	0.98	-0.1 -10 %
JASU20	Sep 2020	1,068	60,640	1.71 %	59,623	-3.24 %	61,622	0.72 %	61,183	-1.61 %	62,187	3.24	3.35	-0.1 -3.3 %
TMBU20	Sep 2020	157	44,592	0.00 %	44,594	4.94 %	42,494	4.89 %	40,511	1.45 %	39,931	0.97	1.00	-0.03 -3 %
RSU20	Sep 2020	1,940	37,892	-1.56 %	38,492	-0.24 %	38,586	-0.52 %	38,786	-0.26 %	38,886	18.16	17.86	0.3 1.68 %
SIRIU20	Sep 2020	159	34,762	0.02 %	34,755	-5.43 %	36,749	0.68 %	36,501	0.07 %	36,476	0.71	0.73	-0.02 -2.7 %
BTSZ20X	Dec 2020	100	30,642	-0.33 %	30,742	3.68 %	29,651	-1.64 %	30,145	0.67 %	29,945	10.42	10.40	0.02 0.19 %
WHAU20	Sep 2020	400	29,432	-0.66 %	29,627	-9.04 %	32,570	4.66 %	31,121	0.01 %	31,118	3.20	3.32	-0.1 -3.6 %
IRPCU20	Sep 2020	4,372	22,176	10.24 %	20,116	-0.07 %	20,131	-6.74 %	21,585	13.52 %	19,014	2.48	2.59	-0.1 -4.3 %
RSM21	Jun 2021	0	21,950	0.00 %	21,950	0.00 %	21,950	0.46 %	21,850	0.00 %	21,850	18.00	17.70	0.3 1.69 %
QHZ20	Dec 2020	500	15,648	3.30 %	15,148	-3.20 %	15,648	0.00 %	15,648	0.00 %	15,648	2.06	2.12	-0.06 -2.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	119.00	15.50	14.98
PRM	9.35	0.55	6.25
TCAP	34.75	2.00	6.11
BJC	38.25	1.00	2.68
JMT	29.25	0.75	2.63
PSL	5.25	0.10	1.94
RS	18.20	0.30	1.68
GLOBAL	17.50	0.20	1.16
PLANB	5.10	0.05	0.99
BCH	15.00	0.10	0.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	9.05	-1.05	-10.40
SUPER	0.88	-0.08	-8.33
BANPU	5.40	-0.40	-6.90
HANA	34.25	-2.25	-6.16
MINT	17.80	-1.10	-5.82
THCOM	4.96	-0.29	-5.52
ITD	1.06	-0.06	-5.36
GFPT	12.90	-0.70	-5.15
DTAC	37.50	-2.00	-5.06
SPCG	17.80	-0.90	-4.81

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
30/07/2020	61,439	70,452	-9,013	36,386	31,094	5,292	103,445	99,724	3,721	201,270	304,381

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/07/2020	17,708	19,841	-2,133	10,511	10,583	-72	21,576	19,371	2,205	49,795	39,808

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/07/2020	0	0	0	13,055	12,216	839	15,081	15,920	-839	28,136	42,013