

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Jul-20	30-Jul-20	Change	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20
S50Q20	Aug 2020	857.40	849.70	7.7 0.91 %	92	2.22 %	90	-18.18 %	110	5.77 %	104	4.00 %	100
S50U20	Sep 2020	853.70	847.50	6.2 0.73 %	274,892	-0.51 %	276,297	5.21 %	262,605	3.54 %	253,620	3.34 %	245,425
S50V20	Oct 2020	852.90	845.40	7.5 0.89 %	4	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z20	Dec 2020	852.10	845.80	6.3 0.74 %	19,857	5.56 %	18,811	0.67 %	18,686	-3.54 %	19,372	2.60 %	18,882
S50H21	Mar 2021	848.10	842.00	6.1 0.72 %	6,444	2.68 %	6,276	3.00 %	6,093	-1.95 %	6,214	-0.67 %	6,256
S50M21	Jun 2021	844.10	837.30	6.8 0.81 %	2,554	-0.51 %	2,567	2.19 %	2,512	5.68 %	2,377	3.94 %	2,287

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Jul-20	30-Jul-20	Change	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20
SUPERU20	Sep 2020	21,152	0.89	0.88	0.01 1.14 %	178,836	-9.58 %	197,779	-15.78 %	234,831	-2.47 %	240,790	-1.24 %	243,803
JASU20	Sep 2020	16,728	3.41	3.24	0.17 5.25 %	56,796	-6.34 %	60,640	1.71 %	59,623	-3.24 %	61,622	0.72 %	61,183
SIRIZ20	Dec 2020	10,320	0.69	0.69	0.00 0.00 %	2,341	-81.45 %	12,621	4.68 %	12,057	0.25 %	12,027	0.25 %	11,997
SIRIU20	Sep 2020	10,139	0.71	0.71	0.00 0.00 %	24,852	-28.51 %	34,762	0.02 %	34,755	-5.43 %	36,749	0.68 %	36,501
IRPCU20	Sep 2020	7,413	2.50	2.48	0.02 0.81 %	20,925	-5.64 %	22,176	10.24 %	20,116	-0.07 %	20,131	-6.74 %	21,585
PRMU20	Sep 2020	6,102	9.32	9.30	0.02 0.22 %	13,040	17.07 %	11,139	30.40 %	8,542	13.30 %	7,539	7.13 %	7,037
IVLU20	Sep 2020	2,756	24.50	23.50	1.00 4.26 %	1,775	-29.37 %	2,513	8.79 %	2,310	-3.39 %	2,391	4.41 %	2,290
CKPU20	Sep 2020	2,709	4.92	4.89	0.03 0.61 %	8,350	-15.75 %	9,911	3.26 %	9,598	11.80 %	8,585	-10.61 %	9,604
KCEU20	Sep 2020	2,510	27.01	27.27	-0.26 -0.95 %	4,466	-7.67 %	4,837	2.52 %	4,718	12.55 %	4,192	2.47 %	4,091
GULFM21	Jun 2021	2,260	32.92	32.93	-0.01 -0.03 %	1,700	-51.70 %	3,520	16.56 %	3,020	33.63 %	2,260	-1.74 %	2,300

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			* 31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	(+/-)	23-Jul-20	31-Jul-20	30-Jul-20	Change
SUPERU20	Sep 2020	21,152	178,836	-9.58 %	197,779	-15.78 %	234,831	-2.47 %	240,790	-1.24 %	243,803	0.89	0.88	0.01 1.14 %
JASU20	Sep 2020	16,728	56,796	-6.34 %	60,640	1.71 %	59,623	-3.24 %	61,622	0.72 %	61,183	3.41	3.24	0.2 5.25 %
TMBU20	Sep 2020	323	44,601	0.02 %	44,592	0.00 %	44,594	4.94 %	42,494	4.89 %	40,511	0.96	0.97	-0.01 -1.0 %
RSU20	Sep 2020	320	37,572	-0.84 %	37,892	-1.56 %	38,492	-0.24 %	38,586	-0.52 %	38,786	18.36	18.16	0.2 1.1 %
BTSZ20X	Dec 2020	0	30,642	0.00 %	30,642	-0.33 %	30,742	3.68 %	29,651	-1.64 %	30,145	10.29	10.42	-0.1 -1.3 %
WHAU20	Sep 2020	1,240	28,368	-3.62 %	29,432	-0.66 %	29,627	-9.04 %	32,570	4.66 %	31,121	3.20	3.20	0 0 %
SIRIU20	Sep 2020	10,139	24,852	-28.51 %	34,762	0.02 %	34,755	-5.43 %	36,749	0.68 %	36,501	0.71	0.71	0 0 %
RSM21	Jun 2021	0	21,950	0.00 %	21,950	0.00 %	21,950	0.00 %	21,950	0.46 %	21,850	18.20	18.00	0.2 1.11 %
IRPCU20	Sep 2020	7,413	20,925	-5.64 %	22,176	10.24 %	20,116	-0.07 %	20,131	-6.74 %	21,585	2.50	2.48	0.02 0.81 %
QHZ20	Dec 2020	2,000	16,648	6.39 %	15,648	3.30 %	15,148	-3.20 %	15,648	0.00 %	15,648	2.07	2.06	0.01 0.49 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.40	0.44	8.87
GLOBAL	19.00	1.50	8.57
COM7	38.25	2.50	6.99
IVL	25.00	1.50	6.38
JAS	3.44	0.20	6.17
JMT	31.00	1.75	5.98
HANA	36.25	2.00	5.84
CENTEL	22.40	1.20	5.66
AMATA	15.00	0.70	4.90
TASCO	28.00	1.25	4.67

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	113.50	-5.50	-4.62
BJC	37.00	-1.25	-3.27
TMB	0.95	-0.03	-3.06
DTAC	36.75	-0.75	-2.00
KBANK	81.00	-1.50	-1.82
KCE	28.00	-0.50	-1.75
AOT	51.50	-0.75	-1.44
EGCO	237.00	-3.00	-1.25
PRM	9.25	-0.10	-1.07
QH	2.12	-0.02	-0.93

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
31/07/2020	72,850	60,224	12,626	30,764	30,268	496	92,943	106,065	-13,122	196,557	303,843

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2020	20,536	15,556	4,980	8,525	9,057	-532	18,972	23,420	-4,448	48,033	38,157

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/07/2020	0	0	0	7,634	2,665	4,969	6,878	11,847	-4,969	14,512	39,132