

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Aug-20	31-Jul-20	Change	03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20
S50Q20	Aug 2020	849.50	857.40	-7.9 -0.92 %	143	55.43 %	92	2.22 %	90	-18.18 %	110	5.77 %	104
S50U20	Sep 2020	847.90	853.70	-5.8 -0.68 %	286,192	4.11 %	274,892	-0.51 %	276,297	5.21 %	262,605	3.54 %	253,620
S50V20	Oct 2020	845.10	852.90	-7.8 -0.91 %	10	150.00 %	4	0.00 %	0	0.00 %	0	0.00 %	0
S50Z20	Dec 2020	846.10	852.10	-6 -0.7 %	20,025	0.85 %	19,857	5.56 %	18,811	0.67 %	18,686	-3.54 %	19,372
S50H21	Mar 2021	842.50	848.10	-5.6 -0.66 %	6,376	-1.06 %	6,444	2.68 %	6,276	3.00 %	6,093	-1.95 %	6,214
S50M21	Jun 2021	838.50	844.10	-5.6 -0.66 %	2,688	5.25 %	2,554	-0.51 %	2,567	2.19 %	2,512	5.68 %	2,377

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Aug-20	31-Jul-20	Change	03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20
SUPERU20	Sep 2020	23,706	0.91	0.89	0.02 2.25 %	167,383	-6.40 %	178,836	-9.58 %	197,779	-15.78 %	234,831	-2.47 %	240,790
CKPU20	Sep 2020	7,246	5.53	4.92	0.61 12.40 %	8,818	5.60 %	8,350	-15.75 %	9,911	3.26 %	9,598	11.80 %	8,585
PRMU20	Sep 2020	4,008	9.32	9.32	0.00 0.00 %	12,047	-7.62 %	13,040	17.07 %	11,139	30.40 %	8,542	13.30 %	7,539
TRUEU20	Sep 2020	3,664	3.35	3.35	0.00 0.00 %	13,984	-6.94 %	15,027	6.69 %	14,085	-3.67 %	14,622	-3.21 %	15,107
GUNKULU20	Sep 2020	3,537	2.66	2.68	-0.02 -0.75 %	6,815	-26.74 %	9,303	0.09 %	9,295	-17.82 %	11,310	0.18 %	11,290
KCEU20	Sep 2020	3,299	27.10	27.01	0.09 0.33 %	4,876	9.18 %	4,466	-7.67 %	4,837	2.52 %	4,718	12.55 %	4,192
JASU20	Sep 2020	3,098	3.39	3.41	-0.02 -0.59 %	54,878	-3.38 %	56,796	-6.34 %	60,640	1.71 %	59,623	-3.24 %	61,622
STAU20	Sep 2020	2,982	25.20	24.25	0.95 3.92 %	8,042	37.78 %	5,837	0.09 %	5,832	0.90 %	5,780	10.05 %	5,252
IRPCU20	Sep 2020	2,601	2.50	2.50	0.00 0.00 %	23,417	11.91 %	20,925	-5.64 %	22,176	10.24 %	20,116	-0.07 %	20,131
THANIU20	Sep 2020	2,501	3.61	3.49	0.12 3.44 %	13,686	22.36 %	11,185	0.00 %	11,185	-8.21 %	12,185	0.00 %	12,185

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	(+/-)	24-Jul-20	03-Aug-20	31-Jul-20	Change
SUPERU20	Sep 2020	23,706	167,383	-6.40 %	178,836	-9.58 %	197,779	-15.78 %	234,831	-2.47 %	240,790	0.91	0.89	0.02 2.25 %
JASU20	Sep 2020	3,098	54,878	-3.38 %	56,796	-6.34 %	60,640	1.71 %	59,623	-3.24 %	61,622	3.39	3.41	-0.02 -0.6 %
TMBU20	Sep 2020	364	44,655	0.12 %	44,601	0.02 %	44,592	0.00 %	44,594	4.94 %	42,494	0.95	0.96	-0.01 -1.0 %
RSU20	Sep 2020	830	37,342	-0.61 %	37,572	-0.84 %	37,892	-1.56 %	38,492	-0.24 %	38,586	18.57	18.36	0.2 1.14 %
BTSZ20X	Dec 2020	1	30,643	0.00 %	30,642	0.00 %	30,642	-0.33 %	30,742	3.68 %	29,651	10.18	10.29	-0.1 -1.1 %
WHAU20	Sep 2020	1,371	28,327	-0.14 %	28,368	-3.62 %	29,432	-0.66 %	29,627	-9.04 %	32,570	3.34	3.20	0.1 4.38 %
SIRIU20	Sep 2020	68	24,888	0.14 %	24,852	-28.51 %	34,762	0.02 %	34,755	-5.43 %	36,749	0.71	0.71	0 0 %
IRPCU20	Sep 2020	2,601	23,417	11.91 %	20,925	-5.64 %	22,176	10.24 %	20,116	-0.07 %	20,131	2.50	2.50	0 0 %
RSM21	Jun 2021	0	21,950	0.00 %	21,950	0.00 %	21,950	0.00 %	21,950	0.00 %	21,950	18.41	18.20	0.2 1.15 %
QHZ20	Dec 2020	500	17,148	3.00 %	16,648	6.39 %	15,648	3.30 %	15,148	-3.20 %	15,648	2.05	2.07	-0.02 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.55	0.50	9.90
DELTA	123.00	9.50	8.37
ORI	7.00	0.40	6.06
LPN	5.15	0.27	5.53
GLOBAL	19.90	0.90	4.74
STA	26.25	1.00	3.96
THANI	3.66	0.12	3.39
CBG	125.50	4.00	3.29
COM7	39.50	1.25	3.27
PTG	19.50	0.60	3.17

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	8.65	-0.65	-6.99
AMATA	14.20	-0.80	-5.33
PSL	5.15	-0.20	-3.74
AOT	49.75	-1.75	-3.40
VGI	6.40	-0.20	-3.03
BJC	36.00	-1.00	-2.70
KTC	30.00	-0.75	-2.44
SCC	373.00	-9.00	-2.36
CPF	33.00	-0.75	-2.22
PTTEP	89.00	-2.00	-2.20

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
03/08/2020	58,944	74,928	-15,984	36,061	26,923	9,138	105,838	98,992	6,846	200,843	315,434

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2020	14,648	15,049	-401	6,838	7,331	-493	15,971	15,077	894	37,457	38,786

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/08/2020	0	0	0	4,149	6,578	-2,429	5,739	3,310	2,429	9,888	41,451