

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Aug-20	06-Aug-20	Change	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20	(+/-)	03-Aug-20
S50Q20	Aug 2020	856.20	863.10	-6.9 -0.8 %	126	-22.22 %	162	0.62 %	161	19.26 %	135	-5.59 %	143
S50U20	Sep 2020	851.20	856.80	-5.6 -0.65 %	273,997	2.87 %	266,349	2.16 %	260,716	-6.01 %	277,389	-3.08 %	286,192
S50V20	Oct 2020	851.80	859.30	-7.5 -0.87 %	27	0.00 %	27	3.85 %	26	23.81 %	21	110.00 %	10
S50Z20	Dec 2020	849.00	854.70	-5.7 -0.67 %	21,632	1.69 %	21,273	-0.39 %	21,356	0.43 %	21,265	6.19 %	20,025
S50H21	Mar 2021	845.60	851.00	-5.4 -0.63 %	6,672	0.11 %	6,665	2.37 %	6,511	1.18 %	6,435	0.93 %	6,376
S50M21	Jun 2021	841.20	846.90	-5.7 -0.67 %	2,749	1.89 %	2,698	-0.63 %	2,715	0.82 %	2,693	0.19 %	2,688

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Aug-20	06-Aug-20	Change	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20	(+/-)	03-Aug-20
SUPERU20	Sep 2020	19,155	0.91	0.95	-0.04 -4.21 %	156,457	-7.67 %	169,462	2.41 %	165,481	0.04 %	165,421	-1.17 %	167,383
SUPERZ20	Dec 2020	5,100	0.91	0.95	-0.04 -4.21 %	11,121	23.28 %	9,021	0.00 %	9,021	0.00 %	9,021	0.00 %	9,021
STAU20	Sep 2020	4,397	27.15	26.05	1.10 4.22 %	11,280	33.14 %	8,472	10.30 %	7,681	1.94 %	7,535	-6.30 %	8,042
JASU20	Sep 2020	4,114	3.33	3.40	-0.07 -2.06 %	58,039	0.08 %	57,994	1.91 %	56,909	2.72 %	55,402	0.95 %	54,878
PRMZ20	Dec 2020	3,500	9.16	9.16	0.00 0.00 %	10,001	33.33 %	7,501	49.99 %	5,001	24.99 %	4,001	14.28 %	3,501
WHAZ20	Dec 2020	3,009	3.41	3.46	-0.05 -1.45 %	2,553	367.58 %	546	-47.80 %	1,046	-0.10 %	1,047	0.00 %	1,047
BDMSU20	Sep 2020	3,003	20.65	20.74	-0.09 -0.43 %	3,185	-38.55 %	5,183	100.97 %	2,579	4.08 %	2,478	4.25 %	2,377
WHAU20	Sep 2020	2,696	3.37	3.49	-0.12 -3.44 %	25,384	6.72 %	23,786	-13.54 %	27,512	-1.16 %	27,834	-1.74 %	28,327
RSM21	Jun 2021	2,200	17.91	17.63	0.28 1.59 %	24,150	8.54 %	22,250	0.00 %	22,250	1.37 %	21,950	0.00 %	21,950
THCOMU20	Sep 2020	1,577	6.00	6.01	-0.01 -0.17 %	3,447	18.41 %	2,911	213.69 %	928	1.20 %	917	-53.26 %	1,962

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			07-Aug-20	(+/-)	06-Aug-2	(+/-)	05-Aug-20	(+/-)	04-Aug-20	(+/-)	03-Aug-20	07-Aug-20	06-Aug-20	Change
BLANDZ20	Dec 2020	0	179,044	0.00 %	179,044	0.28 %	178,544	0.00 %	178,544	0.56 %	177,544	1.01	1.00	0.01 1 %
SUPERU20	Sep 2020	19,155	156,457	-7.67 %	169,462	2.41 %	165,481	0.04 %	165,421	-1.17 %	167,383	0.91	0.95	-0.04 -4.2 %
JASU20	Sep 2020	4,114	58,039	0.08 %	57,994	1.91 %	56,909	2.72 %	55,402	0.95 %	54,878	3.33	3.40	-0.07 -2.1 %
TMBU20	Sep 2020	16	44,027	-0.03 %	44,039	-1.12 %	44,539	-0.22 %	44,639	-0.04 %	44,655	0.96	0.96	0 0 %
RSU20	Sep 2020	515	37,497	-0.78 %	37,792	0.53 %	37,592	-0.79 %	37,892	1.47 %	37,342	18.07	17.77	0.3 1.69 %
BTSZ20X	Dec 2020	0	30,752	0.00 %	30,752	0.00 %	30,752	0.32 %	30,653	0.03 %	30,643	10.08	10.13	-0.05 -0.5 %
IRPCU20	Sep 2020	104	26,163	-0.18 %	26,211	2.04 %	25,687	6.21 %	24,184	3.28 %	23,417	2.52	2.58	-0.06 -2.3 %
WHAU20	Sep 2020	2,696	25,384	6.72 %	23,786	-13.54 %	27,512	-1.16 %	27,834	-1.74 %	28,327	3.37	3.49	-0.1 -3.4 %
SIRIU20	Sep 2020	153	24,723	-0.49 %	24,844	-5.77 %	26,365	-0.04 %	26,375	5.97 %	24,888	0.72	0.74	-0.02 -2.7 %
RSM21	Jun 2021	2,200	24,150	8.54 %	22,250	0.00 %	22,250	1.37 %	21,950	0.00 %	21,950	17.91	17.63	0.3 1.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	28.50	1.00	3.64
JMT	30.00	0.75	2.56
BH	111.50	2.50	2.29
DELTA	113.50	2.50	2.25
HANA	38.00	0.75	2.01
GPSC	70.75	1.25	1.80
TASCO	28.50	0.50	1.79
RS	18.10	0.30	1.69
RATCH	60.00	0.75	1.27
SPCG	18.40	0.20	1.10

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.92	-0.04	-4.17
WHA	3.36	-0.12	-3.45
PTTGC	49.50	-1.75	-3.41
BJC	36.25	-1.25	-3.33
EA	47.25	-1.50	-3.08
CPN	46.25	-1.25	-2.63
ESSO	7.80	-0.20	-2.50
THCOM	5.95	-0.15	-2.46
CK	18.30	-0.40	-2.14
BTS	10.10	-0.20	-1.94

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
07/08/2020	59,390	59,371	19	29,044	24,621	4,423	86,701	91,143	-4,442	175,135	305,203

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/08/2020	25,582	29,813	-4,231	17,540	19,485	-1,945	39,099	32,923	6,176	82,221	40,857

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/08/2020	0	0	0	8,838	17,723	-8,885	16,904	8,019	8,885	25,742	50,979