

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Aug-20	07-Aug-20	Change	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20
S50Q20	Aug 2020	855.60	856.20	-0.6 -0.07 %	124	-1.59 %	126	-22.22 %	162	0.62 %	161	19.26 %	135
S50U20	Sep 2020	849.60	851.20	-1.6 -0.19 %	273,558	-0.16 %	273,997	2.87 %	266,349	2.16 %	260,716	-6.01 %	277,389
S50Z20	Dec 2020	847.30	849.00	-1.7 -0.2 %	21,612	-0.09 %	21,632	1.69 %	21,273	-0.39 %	21,356	0.43 %	21,265
S50H21	Mar 2021	843.70	845.60	-1.9 -0.22 %	6,774	1.53 %	6,672	0.11 %	6,665	2.37 %	6,511	1.18 %	6,435
S50M21	Jun 2021	839.60	841.20	-1.6 -0.19 %	2,812	2.29 %	2,749	1.89 %	2,698	-0.63 %	2,715	0.82 %	2,693

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Aug-20	07-Aug-20	Change	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20
JASU20	Sep 2020	5,519	3.36	3.33	0.03 0.90 %	53,545	-7.74 %	58,039	0.08 %	57,994	1.91 %	56,909	2.72 %	55,402
PRMU20	Sep 2020	5,021	9.38	9.20	0.18 1.96 %	13,062	0.16 %	13,041	12.96 %	11,545	-14.78 %	13,548	3.84 %	13,047
TPIPU20	Sep 2020	4,500	4.43	4.29	0.14 3.26 %	5,025	857.14 %	525	0.00 %	525	-48.68 %	1,023	-51.59 %	2,113
THCOMU20	Sep 2020	3,381	6.52	6.00	0.52 8.67 %	4,314	25.15 %	3,447	18.41 %	2,911	213.69 %	928	1.20 %	917
THANIU20	Sep 2020	3,102	4.22	3.96	0.26 6.57 %	9,383	1.08 %	9,283	5.69 %	8,783	-4.36 %	9,183	-32.90 %	13,686
WHAU20	Sep 2020	2,274	3.34	3.37	-0.03 -0.89 %	26,576	4.70 %	25,384	6.72 %	23,786	-13.54 %	27,512	-1.16 %	27,834
RSU20	Sep 2020	2,060	18.57	18.07	0.50 2.77 %	35,837	-4.43 %	37,497	-0.78 %	37,792	0.53 %	37,592	-0.79 %	37,892
EAM21	Jun 2021	2,000	46.20	47.21	-1.01 -2.14 %	1,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BEMZ20	Dec 2020	2,000	8.67	8.67	0.00 0.00 %	6,038	49.53 %	4,038	0.12 %	4,033	0.00 %	4,033	0.00 %	4,033
STAU20	Sep 2020	1,559	27.50	27.15	0.35 1.29 %	11,088	-1.70 %	11,280	33.14 %	8,472	10.30 %	7,681	1.94 %	7,535

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			*10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20	10-Aug-20	07-Aug-20	Change
BLANDZ20	Dec 2020	0	179,044	0.00 %	179,044	0.00 %	179,044	0.28 %	178,544	0.00 %	178,544	1.01	1.01	0 0 %
SUPERU20	Sep 2020	10	156,452	0.00 %	156,457	-7.67 %	169,462	2.41 %	165,481	0.04 %	165,421	0.92	0.91	0.01 1.1 %
JASU20	Sep 2020	5,519	53,545	-7.74 %	58,039	0.08 %	57,994	1.91 %	56,909	2.72 %	55,402	3.36	3.33	0.03 0.9 %
TMBU20	Sep 2020	48	44,067	0.09 %	44,027	-0.03 %	44,039	-1.12 %	44,539	-0.22 %	44,639	0.93	0.96	-0.03 -3.1 %
RSU20	Sep 2020	2,060	35,837	-4.43 %	37,497	-0.78 %	37,792	0.53 %	37,592	-0.79 %	37,892	18.57	18.07	0.5 2.77 %
BTSZ20X	Dec 2020	202	30,954	0.66 %	30,752	0.00 %	30,752	0.00 %	30,752	0.32 %	30,653	9.95	10.08	-0.1 -1.3 %
WHAU20	Sep 2020	2,274	26,576	4.70 %	25,384	6.72 %	23,786	-13.54 %	27,512	-1.16 %	27,834	3.34	3.37	-0.03 -0.9 %
IRPCU20	Sep 2020	39	26,161	-0.01 %	26,163	-0.18 %	26,211	2.04 %	25,687	6.21 %	24,184	2.53	2.52	0.01 0.4 %
SIRIU20	Sep 2020	502	25,224	2.03 %	24,723	-0.49 %	24,844	-5.77 %	26,365	-0.04 %	26,375	0.72	0.72	0 0 %
RSM21	Jun 2021	800	23,350	-3.31 %	24,150	8.54 %	22,250	0.00 %	22,250	1.37 %	21,950	18.41	17.91	0.5 2.79 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	6.50	0.55	9.24
SPCG	19.70	1.30	7.07
LPN	5.45	0.35	6.86
THANI	4.26	0.26	6.50
JMT	31.50	1.50	5.00
CBG	130.50	4.50	3.57
PRM	9.45	0.30	3.28
TPIPP	4.48	0.14	3.23
RS	18.60	0.50	2.76
KKP	39.25	1.00	2.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	45.00	-1.25	-2.70
MTC	47.25	-1.25	-2.58
TOP	42.75	-1.00	-2.29
SAWAD	45.00	-1.00	-2.17
STEC	14.50	-0.30	-2.03
S	1.58	-0.03	-1.86
KTC	29.50	-0.50	-1.67
VGI	6.10	-0.10	-1.61
KTB	9.70	-0.15	-1.52
BTS	9.95	-0.15	-1.49

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
10/08/2020	37,540	35,457	2,083	14,408	14,176	232	54,505	56,820	-2,315	106,453	304,907

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2020	30,416	33,226	-2,810	11,088	11,985	-897	37,422	33,715	3,707	78,926	43,008

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/08/2020	0	0	0	4,073	6,021	-1,948	6,959	5,011	1,948	11,032	51,408