

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Aug-20	10-Aug-20	Change	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	
S50Q20	Aug 2020	866.80	855.60	11.2 1.31 %	129	4.03 %	124	-1.59 %	126	-22.22 %	162	0.62 %	161	
S50U20	Sep 2020	860.90	849.60	11.3 1.33 %	280,238	2.44 %	273,558	-0.16 %	273,997	2.87 %	266,349	2.16 %	260,716	
S50V20	Oct 2020	861.50	851.20	10.3 1.21 %	25	-7.41 %	27	0.00 %	27	0.00 %	27	3.85 %	26	
S50Z20	Dec 2020	858.30	847.30	11 1.3 %	22,461	3.93 %	21,612	-0.09 %	21,632	1.69 %	21,273	-0.39 %	21,356	
S50H21	Mar 2021	855.00	843.70	11.3 1.34 %	6,796	0.32 %	6,774	1.53 %	6,672	0.11 %	6,665	2.37 %	6,511	
S50M21	Jun 2021	851.00	839.60	11.4 1.36 %	2,833	0.75 %	2,812	2.29 %	2,749	1.89 %	2,698	-0.63 %	2,715	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Aug-20	10-Aug-20	Change	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	
PRMZ20	Dec 2020	10,200	9.75	9.34	0.41 4.39 %	21,201	92.72 %	11,001	10.00 %	10,001	33.33 %	7,501	49.99 %	5,001	
BTSZ20X	Dec 2020	9,700	10.44	9.95	0.49 4.92 %	39,854	28.75 %	30,954	0.66 %	30,752	0.00 %	30,752	0.00 %	30,752	
PRMU20	Sep 2020	6,507	9.79	9.38	0.41 4.37 %	9,061	-30.63 %	13,062	0.16 %	13,041	12.96 %	11,545	-14.78 %	13,548	
WHAU20	Sep 2020	5,613	3.39	3.34	0.05 1.50 %	28,595	7.60 %	26,576	4.70 %	25,384	6.72 %	23,786	-13.54 %	27,512	
VGIZ20	Dec 2020	5,500	6.37	6.09	0.28 4.60 %	6,501	549.45 %	1,001	0.00 %	1,001	0.00 %	1,001	0.00 %	1,001	
QHU20	Sep 2020	5,113	2.19	2.13	0.06 2.82 %	6,959	273.74 %	1,862	0.00 %	1,862	-0.05 %	1,863	0.00 %	1,863	
SUPERU20	Sep 2020	5,083	0.91	0.92	-0.01 -1.09 %	153,419	-1.94 %	156,452	0.00 %	156,457	-7.67 %	169,462	2.41 %	165,481	
MINTM21	Jun 2021	4,631	20.09	18.37	1.72 9.36 %	8,405	17.00 %	7,184	1.41 %	7,084	0.28 %	7,064	-9.02 %	7,764	
THANIU20	Sep 2020	4,349	4.12	4.22	-0.10 -2.37 %	6,039	-35.64 %	9,383	1.08 %	9,283	5.69 %	8,783	-4.36 %	9,183	
CKPU20	Sep 2020	4,326	5.67	5.63	0.04 0.71 %	9,119	15.31 %	7,908	0.60 %	7,861	7.10 %	7,340	-12.04 %	8,345	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	(+/-)	05-Aug-20	11-Aug-20	10-Aug-20	Change	
BLANDZ20	Dec 2020	500	179,544	0.28 %	179,044	0.00 %	179,044	0.00 %	179,044	0.28 %	178,544	1.00	1.01	-0.01 -1 %	
SUPERU20	Sep 2020	5,083	153,419	-1.94 %	156,452	0.00 %	156,457	-7.67 %	169,462	2.41 %	165,481	0.91	0.92	-0.01 -1.1 %	
JASU20	Sep 2020	1,546	52,047	-2.80 %	53,545	-7.74 %	58,039	0.08 %	57,994	1.91 %	56,909	3.30	3.36	-0.06 -1.8 %	
TMBU20	Sep 2020	985	43,724	-0.78 %	44,067	0.09 %	44,027	-0.03 %	44,039	-1.12 %	44,539	0.97	0.93	0.04 4.3 %	
BTSZ20X	Dec 2020	9,700	39,854	28.75 %	30,954	0.66 %	30,752	0.00 %	30,752	0.00 %	30,752	10.44	9.95	0.5 4.92 %	
RSU20	Sep 2020	500	35,637	-0.56 %	35,837	-4.43 %	37,497	-0.78 %	37,792	0.53 %	37,592	18.87	18.57	0.3 1.62 %	
IRPCU20	Sep 2020	2,643	28,628	9.43 %	26,161	-0.01 %	26,163	-0.18 %	26,211	2.04 %	25,687	2.45	2.53	-0.08 -3.2 %	
WHAU20	Sep 2020	5,613	28,595	7.60 %	26,576	4.70 %	25,384	6.72 %	23,786	-13.54 %	27,512	3.39	3.34	0.05 1.5 %	
SIRIU20	Sep 2020	1,187	24,114	-4.40 %	25,224	2.03 %	24,723	-0.49 %	24,844	-5.77 %	26,365	0.74	0.72	0.02 2.78 %	
RSM21	Jun 2021	1,200	22,150	-5.14 %	23,350	-3.31 %	24,150	8.54 %	22,250	0.00 %	22,250	18.71	18.41	0.3 1.63 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.30	1.00	10.75
MINT	20.20	1.90	10.38
AOT	53.25	4.25	8.67
PLANB	5.75	0.40	7.48
AAV	1.92	0.12	6.67
VGI	6.50	0.40	6.56
BTS	10.60	0.65	6.53
ERW	3.66	0.22	6.40
TU	13.90	0.80	6.11
CENDEL	23.90	1.30	5.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	29.25	-2.25	-7.14
TASCO	26.75	-2.00	-6.96
ESSO	7.30	-0.50	-6.41
THCOM	6.10	-0.40	-6.15
STA	27.50	-1.50	-5.17
PTG	18.50	-0.80	-4.15
THANI	4.10	-0.16	-3.76
TVO	27.50	-1.00	-3.51
IRPC	2.46	-0.08	-3.15
SPRC	6.65	-0.20	-2.92

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
11/08/2020	50,628	47,416	3,212	26,910	28,996	-2,086	80,772	81,898	-1,126	158,310	312,482

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2020	24,442	23,397	1,045	20,284	19,416	868	34,379	36,292	-1,913	79,105	35,553

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/08/2020	0	0	0	8,991	8,839	152	5,490	5,642	-152	14,481	46,706