

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Aug-20	11-Aug-20	Change	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20
S50Q20	Aug 2020	876.50	866.80	9.7 1.12 %	158	22.48 %	129	4.03 %	124	-1.59 %	126	-22.22 %	162
S50U20	Sep 2020	873.90	860.90	13 1.51 %	285,055	1.72 %	280,238	2.44 %	273,558	-0.16 %	273,997	2.87 %	266,349
S50V20	Oct 2020	872.00	861.50	10.5 1.22 %	25	0.00 %	25	-7.41 %	27	0.00 %	27	0.00 %	27
S50Z20	Dec 2020	871.10	858.30	12.8 1.49 %	23,119	2.93 %	22,461	3.93 %	21,612	-0.09 %	21,632	1.69 %	21,273
S50H21	Mar 2021	867.10	855.00	12.1 1.42 %	6,841	0.66 %	6,796	0.32 %	6,774	1.53 %	6,672	0.11 %	6,665
S50M21	Jun 2021	863.60	851.00	12.6 1.48 %	2,758	-2.65 %	2,833	0.75 %	2,812	2.29 %	2,749	1.89 %	2,698

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Aug-20	11-Aug-20	Change	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20
TMBU20	Sep 2020	12,169	1.02	0.97	0.05 5.15 %	40,084	-8.32 %	43,724	-0.78 %	44,067	0.09 %	44,027	-0.03 %	44,039
PRMZ20	Dec 2020	10,500	8.84	9.75	-0.91 -9.33 %	12,701	-40.09 %	21,201	92.72 %	11,001	10.00 %	10,001	33.33 %	7,501
BTSZ20X	Dec 2020	7,302	10.85	10.44	0.41 3.93 %	47,156	18.32 %	39,854	28.75 %	30,954	0.66 %	30,752	0.00 %	30,752
CKPU20	Sep 2020	6,374	5.32	5.67	-0.35 -6.17 %	5,520	-39.47 %	9,119	15.31 %	7,908	0.60 %	7,861	7.10 %	7,340
KCEU20	Sep 2020	4,629	28.75	27.25	1.50 5.50 %	5,245	27.09 %	4,127	4.64 %	3,944	2.47 %	3,849	2.45 %	3,757
PRMU20	Sep 2020	4,613	8.87	9.79	-0.92 -9.40 %	11,162	23.19 %	9,061	-30.63 %	13,062	0.16 %	13,041	12.96 %	11,545
MINTM21	Jun 2021	4,051	20.60	20.09	0.51 2.54 %	8,904	5.94 %	8,405	17.00 %	7,184	1.41 %	7,084	0.28 %	7,064
SUPERU20	Sep 2020	4,031	0.89	0.91	-0.02 -2.20 %	153,417	0.00 %	153,419	-1.94 %	156,452	0.00 %	156,457	-7.67 %	169,462
AAVU20	Sep 2020	3,664	1.97	1.80	0.17 9.44 %	5,391	-14.73 %	6,322	0.57 %	6,286	0.02 %	6,285	0.03 %	6,283
PSLU20	Sep 2020	3,504	5.70	5.35	0.35 6.54 %	4,502	125.10 %	2,000	-42.59 %	3,484	40.03 %	2,488	0.00 %	2,488

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	(+/-)	06-Aug-20	13-Aug-20	11-Aug-20	Change
BLANDZ20	Dec 2020	500	180,044	0.28 %	179,544	0.28 %	179,044	0.00 %	179,044	0.00 %	179,044	1.00	1.00	0 0 %
SUPERU20	Sep 2020	4,031	153,417	0.00 %	153,419	-1.94 %	156,452	0.00 %	156,457	-7.67 %	169,462	0.89	0.91	-0.02 -2.2 %
JASU20	Sep 2020	576	52,589	1.04 %	52,047	-2.80 %	53,545	-7.74 %	58,039	0.08 %	57,994	3.25	3.30	-0.05 -1.5 %
BTSZ20X	Dec 2020	7,302	47,156	18.32 %	39,854	28.75 %	30,954	0.66 %	30,752	0.00 %	30,752	10.85	10.44	0.4 3.93 %
TMBU20	Sep 2020	12,169	40,084	-8.32 %	43,724	-0.78 %	44,067	0.09 %	44,027	-0.03 %	44,039	1.02	0.97	0.05 5.15 %
RSU20	Sep 2020	851	34,986	-1.83 %	35,637	-0.56 %	35,837	-4.43 %	37,497	-0.78 %	37,792	17.87	18.87	-1 -5.3 %
IRPCU20	Sep 2020	2,132	26,681	-6.80 %	28,628	9.43 %	26,161	-0.01 %	26,163	-0.18 %	26,211	2.56	2.45	0.1 4.49 %
WHAU20	Sep 2020	2,062	26,601	-6.97 %	28,595	7.60 %	26,576	4.70 %	25,384	6.72 %	23,786	3.44	3.39	0.05 1.47 %
SIRIU20	Sep 2020	1,033	25,113	4.14 %	24,114	-4.40 %	25,224	2.03 %	24,723	-0.49 %	24,844	0.74	0.74	0 0 %
RSM21	Jun 2021	360	22,510	1.63 %	22,150	-5.14 %	23,350	-3.31 %	24,150	8.54 %	22,250	17.73	18.71	-1 -5.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	39.75	3.75	10.42
TMB	1.03	0.08	8.42
MAJOR	16.30	1.20	7.95
KBANK	91.50	6.25	7.33
KCE	30.00	2.00	7.14
PSL	5.70	0.35	6.54
SCB	75.25	4.50	6.36
AAV	2.04	0.12	6.25
AOT	56.25	3.00	5.63
BBL	109.50	5.50	5.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	8.80	-1.00	-10.20
TQM	121.50	-11.50	-8.65
JMT	26.75	-2.50	-8.55
TASCO	24.80	-1.95	-7.29
STA	25.50	-2.00	-7.27
CKP	5.35	-0.30	-5.31
RS	17.90	-1.00	-5.29
ESSO	6.95	-0.35	-4.79
HMPRO	15.10	-0.70	-4.43
PTG	17.70	-0.80	-4.32

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
13/08/2020	56,421	53,599	2,822	23,878	22,730	1,148	62,025	65,995	-3,970	142,324	317,956

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2020	42,800	47,460	-4,660	16,664	18,727	-2,063	52,682	45,959	6,723	112,146	41,889

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2020	0	0	0	3,953	2,247	1,706	2,852	4,558	-1,706	6,805	45,826