

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Aug-20	27-Aug-20	Change	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20
S50U20	Sep 2020	850.70	855.80	-5.1 -0.6 %	345,491	2.80 %	336,076	2.04 %	329,341	3.49 %	318,245	2.34 %	310,961
S50V20	Oct 2020	850.00	853.00	-3 -0.35 %	63	-10.00 %	70	7.69 %	65	20.37 %	54	3.85 %	52
S50Z20	Dec 2020	848.10	853.10	-5 -0.59 %	29,011	2.98 %	28,172	-0.86 %	28,417	5.39 %	26,963	0.88 %	26,727
S50H21	Mar 2021	845.00	849.70	-4.7 -0.55 %	7,139	-3.32 %	7,384	-0.14 %	7,394	0.54 %	7,354	-1.63 %	7,476
S50M21	Jun 2021	841.40	845.80	-4.4 -0.52 %	3,314	10.80 %	2,991	-3.08 %	3,086	-3.44 %	3,196	3.60 %	3,085

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Aug-20	27-Aug-20	Change	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20
JASU20	Sep 2020	9,030	2.96	3.00	-0.04 -1.33 %	54,034	0.01 %	54,029	1.91 %	53,017	0.02 %	53,007	0.00 %	53,005
TMBZ20	Dec 2020	4,413	0.95	0.93	0.02 2.15 %	35,579	12.33 %	31,673	0.00 %	31,673	10.46 %	28,673	0.07 %	28,654
TRUEZ20	Dec 2020	3,579	3.38	3.36	0.02 0.60 %	12,062	4.84 %	11,505	77.49 %	6,482	18.37 %	5,476	-0.04 %	5,478
MINTM21	Jun 2021	2,964	23.12	22.28	0.84 3.77 %	7,100	-0.89 %	7,164	-30.47 %	10,304	30.36 %	7,904	0.00 %	7,904
TRUEU20	Sep 2020	2,725	3.40	3.38	0.02 0.59 %	13,206	-3.87 %	13,737	0.19 %	13,711	-3.70 %	14,238	-3.24 %	14,714
EAM21	Jun 2021	2,600	42.64	43.85	-1.21 -2.76 %	1,600	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	700
IRPCU20	Sep 2020	2,455	2.42	2.45	-0.03 -1.22 %	18,699	-1.40 %	18,965	-4.98 %	19,959	-0.57 %	20,074	2.55 %	19,574
TKNU20	Sep 2020	2,007	10.90	10.68	0.22 2.06 %	3,523	0.11 %	3,519	74.29 %	2,019	-21.10 %	2,559	1.47 %	2,522
PTTM21	Jun 2021	2,001	35.44	35.79	-0.35 -0.98 %	5,002	66.68 %	3,001	0.00 %	3,001	0.00 %	3,001	0.00 %	3,001
LHZ20	Dec 2020	2,000	7.31	7.29	0.02 0.27 %	6,028	49.65 %	4,028	133.10 %	1,728	6.27 %	1,626	-5.79 %	1,726

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20	28-Aug-20	27-Aug-20	Change
BLANDZ20	Dec 2020	500	184,544	-0.27 %	185,044	0.00 %	185,044	0.00 %	185,044	0.27 %	184,544	1.01	0.99	0.02 2.02 %
SUPERU20	Sep 2020	19	97,295	0.00 %	97,295	-0.01 %	97,304	0.00 %	97,306	2.08 %	95,323	0.84	0.83	0.01 1.2 %
JASU20	Sep 2020	9,030	54,034	0.01 %	54,029	1.91 %	53,017	0.02 %	53,007	0.00 %	53,005	2.96	3.00	-0.04 -1.3 %
BTSZ20X	Dec 2020	500	41,071	-1.20 %	41,571	-3.92 %	43,267	-2.03 %	44,164	-3.28 %	45,664	10.49	10.50	-0.01 -0.1 %
TMBU20	Sep 2020	616	38,872	-0.07 %	38,900	3.25 %	37,676	0.00 %	37,675	0.38 %	37,534	0.95	0.94	0.01 1.06 %
TMBZ20	Dec 2020	4,413	35,579	12.33 %	31,673	0.00 %	31,673	10.46 %	28,673	0.07 %	28,654	0.95	0.93	0.02 2.15 %
RSU20	Sep 2020	0	34,286	0.00 %	34,286	0.00 %	34,286	0.29 %	34,186	-0.29 %	34,286	19.08	19.38	-0.3 -1.6 %
WHAU20	Sep 2020	523	27,137	1.87 %	26,639	-0.03 %	26,646	1.94 %	26,140	0.19 %	26,090	3.26	3.30	-0.04 -1.2 %
SIRIU20	Sep 2020	513	26,041	1.95 %	25,542	-0.02 %	25,547	-0.02 %	25,553	1.95 %	25,064	0.73	0.72	0.01 1.39 %
KTCZ20	Dec 2020	501	21,122	-1.40 %	21,422	0.94 %	21,222	0.05 %	21,212	0.01 %	21,209	30.00	30.13	-0.1 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	9.30	0.45	5.08
MAJOR	17.40	0.70	4.19
MINT	23.00	0.80	3.60
BLA	16.40	0.50	3.14
ERW	3.40	0.10	3.03
SPALI	17.10	0.40	2.40
TCAP	32.25	0.75	2.38
PRM	9.05	0.20	2.26
TMB	0.95	0.02	2.15
CK	19.10	0.40	2.14

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	3.72	-0.18	-4.62
VGI	7.00	-0.30	-4.11
AAV	2.02	-0.06	-2.88
QH	2.20	-0.06	-2.65
THCOM	6.30	-0.15	-2.33
GULF	32.75	-0.75	-2.24
CBG	120.50	-2.50	-2.03
GLOBAL	19.90	-0.40	-1.97
TASCO	25.00	-0.50	-1.96
STA	25.50	-0.50	-1.92

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
28/08/2020	71,376	87,380	-16,004	34,160	29,228	4,932	103,260	92,188	11,072	208,796	385,122

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/08/2020	47,032	52,217	-5,185	10,653	10,948	-295	43,813	38,333	5,480	101,498	40,803

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/08/2020	0	0	0	1,279	4,800	-3,521	7,435	3,914	3,521	8,714	50,991