

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Sep-20	31-Aug-20	Change	01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20
S50U20	Sep 2020	839.90	841.90	-2 -0.24 %	350,831	-0.74 %	353,456	2.31 %	345,491	2.80 %	336,076	2.04 %	329,341
S50V20	Oct 2020	838.70	841.40	-2.7 -0.32 %	69	6.15 %	65	3.17 %	63	-10.00 %	70	7.69 %	65
S50X20	Nov 2020	838.40	842.90	-4.5 -0.53 %	5	66.67 %	3	0.00 %	0	0.00 %	0	0.00 %	0
S50Z20	Dec 2020	837.10	839.50	-2.4 -0.29 %	29,780	4.79 %	28,419	-2.04 %	29,011	2.98 %	28,172	-0.86 %	28,417
S50H21	Mar 2021	834.20	836.30	-2.1 -0.25 %	7,118	0.89 %	7,055	-1.18 %	7,139	-3.32 %	7,384	-0.14 %	7,394
S50M21	Jun 2021	830.20	832.50	-2.3 -0.28 %	3,314	1.59 %	3,262	-1.57 %	3,314	10.80 %	2,991	-3.08 %	3,086

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Sep-20	31-Aug-20	Change	01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20
JASU20	Sep 2020	9,161	2.85	2.95	-0.10 -3.39 %	54,475	-0.11 %	54,537	0.93 %	54,034	0.01 %	54,029	1.91 %	53,017
SUPERU20	Sep 2020	5,218	0.80	0.82	-0.02 -2.44 %	94,333	-3.06 %	97,307	0.01 %	97,295	0.00 %	97,295	-0.01 %	97,304
WHAU20	Sep 2020	3,349	3.10	3.19	-0.09 -2.82 %	26,053	-3.76 %	27,072	-0.24 %	27,137	1.87 %	26,639	-0.03 %	26,646
TRUEU20	Sep 2020	3,207	3.34	3.35	-0.01 -0.30 %	16,251	-5.93 %	17,276	30.82 %	13,206	-3.87 %	13,737	0.19 %	13,711
PRMU20	Sep 2020	3,004	8.92	8.87	0.05 0.56 %	10,680	-8.57 %	11,681	9.36 %	10,681	0.00 %	10,681	23.04 %	8,681
STPIU20	Sep 2020	2,001	3.95	3.91	0.04 1.02 %	3,025	0.00 %	3,025	0.00 %	3,025	0.00 %	3,025	0.03 %	3,024
SPRCZ20	Dec 2020	2,000	6.21	6.61	-0.40 -6.05 %	3,501	39.98 %	2,501	0.00 %	2,501	24.99 %	2,001	0.00 %	2,001
CPFU20	Sep 2020	1,914	31.30	32.25	-0.95 -2.95 %	6,562	-22.08 %	8,421	2.13 %	8,245	-6.54 %	8,822	5.73 %	8,344
CKPZ20	Dec 2020	1,729	5.94	6.01	-0.07 -1.16 %	2,735	171.06 %	1,009	-0.10 %	1,010	0.50 %	1,005	-37.34 %	1,604
TUU20	Sep 2020	1,597	13.90	14.00	-0.10 -0.71 %	4,400	6.13 %	4,146	8.65 %	3,816	11.55 %	3,421	-10.49 %	3,822

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	01-Sep-20	31-Aug-20	Change
BLANDZ20	Dec 2020	0	184,544	0.00 %	184,544	0.00 %	184,544	-0.27 %	185,044	0.00 %	185,044	0.98	0.99	-0.01 -1.0 %
SUPERU20	Sep 2020	5,218	94,333	-3.06 %	97,307	0.01 %	97,295	0.00 %	97,295	-0.01 %	97,304	0.80	0.82	-0.02 -2.4 %
JASU20	Sep 2020	9,161	54,475	-0.11 %	54,537	0.93 %	54,034	0.01 %	54,029	1.91 %	53,017	2.85	2.95	-0.1 -3.4 %
TMBU20	Sep 2020	16	38,788	0.03 %	38,777	-0.24 %	38,872	-0.07 %	38,900	3.25 %	37,676	0.94	0.94	0 0 %
BTSZ20X	Dec 2020	1,502	38,569	-2.78 %	39,671	-3.41 %	41,071	-1.20 %	41,571	-3.92 %	43,267	10.37	10.62	-0.3 -2.4 %
TMBZ20	Dec 2020	1,002	36,080	-2.70 %	37,082	4.22 %	35,579	12.33 %	31,673	0.00 %	31,673	0.91	0.93	-0.02 -2.2 %
RSU20	Sep 2020	2	34,184	-0.01 %	34,186	-0.29 %	34,286	0.00 %	34,286	0.00 %	34,286	19.58	18.78	0.8 4.26 %
WHAU20	Sep 2020	3,349	26,053	-3.76 %	27,072	-0.24 %	27,137	1.87 %	26,639	-0.03 %	26,646	3.10	3.19	-0.09 -2.8 %
SIRIU20	Sep 2020	33	24,993	0.01 %	24,991	-4.03 %	26,041	1.95 %	25,542	-0.02 %	25,547	0.73	0.72	0.01 1.39 %
KTCZ20	Dec 2020	1,210	23,016	4.49 %	22,026	4.28 %	21,122	-1.40 %	21,422	0.94 %	21,222	30.07	29.80	0.3 0.91 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	9.85	0.95	10.67
THANI	3.94	0.28	7.65
JMT	33.50	1.25	3.88
DELTA	119.00	3.50	3.03
MAJOR	17.80	0.30	1.71
SAWAD	46.50	0.75	1.64
MBK	12.70	0.20	1.60
GULF	32.00	0.50	1.59
HMPRO	15.10	0.20	1.34
HANA	40.25	0.50	1.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	25.75	-1.50	-5.50
MEGA	35.75	-2.00	-5.30
PTG	18.50	-0.80	-4.15
BCH	15.00	-0.60	-3.85
STEC	12.70	-0.50	-3.79
TOP	40.00	-1.50	-3.61
CKP	5.85	-0.20	-3.31
WHA	3.10	-0.10	-3.13
COM7	39.75	-1.25	-3.05
GLOBAL	19.90	-0.60	-2.93

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
01/09/2020	81,093	78,293	2,800	36,312	37,453	-1,141	106,122	107,781	-1,659	223,527	391,117

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2020	16,495	16,663	-168	5,458	4,812	646	18,381	18,859	-478	40,334	38,156

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/09/2020	0	0	0	9,941	5,033	4,908	10,213	15,121	-4,908	20,154	45,645