

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Sep-20	02-Sep-20	Change	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20
S50U20	Sep 2020	843.70	845.70	-2 -0.24 %	346,459	1.03 %	342,939	-2.25 %	350,831	-0.74 %	353,456	2.31 %	345,491
S50V20	Oct 2020	841.00	845.00	-4 -0.47 %	66	22.22 %	54	-21.74 %	69	6.15 %	65	3.17 %	63
S50X20	Nov 2020	841.00	841.50	-0.5 -0.06 %	6	20.00 %	5	0.00 %	5	66.67 %	3	0.00 %	0
S50Z20	Dec 2020	841.00	843.00	-2 -0.24 %	31,563	-1.30 %	31,979	7.38 %	29,780	4.79 %	28,419	-2.04 %	29,011
S50H21	Mar 2021	837.80	840.20	-2.4 -0.29 %	7,341	0.92 %	7,274	2.19 %	7,118	0.89 %	7,055	-1.18 %	7,139
S50M21	Jun 2021	833.70	835.80	-2.1 -0.25 %	3,381	3.90 %	3,254	-1.81 %	3,314	1.59 %	3,262	-1.57 %	3,314

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Sep-20	02-Sep-20	Change	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20
SIRIU20	Sep 2020	6,010	0.72	0.72	0.00 0.00 %	24,995	0.00 %	24,995	0.01 %	24,993	0.01 %	24,991	-4.03 %	26,041
AAVZ20	Dec 2020	5,011	2.04	2.00	0.04 2.00 %	4,352	85.74 %	2,343	0.00 %	2,343	27.13 %	1,843	-21.21 %	2,339
KTBH21	Mar 2021	4,500	9.23	9.25	-0.02 -0.22 %	4,565	923.08 %	65	0.00 %	65	1.56 %	64	60.00 %	40
VGIH21	Mar 2021	4,000	7.18	7.07	0.11 1.56 %	4,500	800.00 %	500	0.00 %	500	0.00 %	500	0.00 %	500
SUPERU20	Sep 2020	3,000	0.82	0.82	0.00 0.00 %	95,261	0.00 %	95,261	0.98 %	94,333	-3.06 %	97,307	0.01 %	97,295
MINTM21	Jun 2021	2,200	22.59	22.49	0.10 0.44 %	3,600	-32.08 %	5,300	-11.67 %	6,000	-3.23 %	6,200	-12.68 %	7,100
VGIU20	Sep 2020	2,040	7.19	7.08	0.11 1.55 %	5,459	-15.36 %	6,450	37.56 %	4,689	0.13 %	4,683	11.39 %	4,204
TMBZ20	Dec 2020	2,001	0.93	0.92	0.01 1.09 %	38,080	5.54 %	36,080	0.00 %	36,080	-2.70 %	37,082	4.22 %	35,579
TIPLZ20	Dec 2020	2,000	1.29	1.26	0.03 2.38 %	23	-98.86 %	2,023	0.00 %	2,023	0.00 %	2,023	32.92 %	1,522
WHAZ20	Dec 2020	1,614	2.99	3.08	-0.09 -2.92 %	7,994	-14.93 %	9,397	27.99 %	7,342	16.93 %	6,279	8.90 %	5,766

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20	(+/-)	28-Aug-20	03-Sep-20	02-Sep-20	Change
BLANDZ20	Dec 2020	0	184,544	0.00 %	184,544	0.00 %	184,544	0.00 %	184,544	0.00 %	184,544	0.99	0.99	0 0 %
SUPERU20	Sep 2020	3,000	95,261	0.00 %	95,261	0.98 %	94,333	-3.06 %	97,307	0.01 %	97,295	0.82	0.82	0 0 %
JASU20	Sep 2020	56	43,862	-0.06 %	43,890	-19.43 %	54,475	-0.11 %	54,537	0.93 %	54,034	2.80	2.75	0.05 1.82 %
TMBU20	Sep 2020	596	38,597	-0.54 %	38,808	0.05 %	38,788	0.03 %	38,777	-0.24 %	38,872	0.93	0.93	0 0 %
BTSZ20X	Dec 2020	0	38,569	0.00 %	38,569	0.00 %	38,569	-2.78 %	39,671	-3.41 %	41,071	10.26	10.19	0.07 0.69 %
TMBZ20	Dec 2020	2,001	38,080	5.54 %	36,080	0.00 %	36,080	-2.70 %	37,082	4.22 %	35,579	0.93	0.92	0.01 1.09 %
RSU20	Sep 2020	1,220	32,865	-3.58 %	34,085	-0.29 %	34,184	-0.01 %	34,186	-0.29 %	34,286	19.69	19.68	0.01 0.05 %
WHAU20	Sep 2020	596	26,505	1.84 %	26,025	-0.11 %	26,053	-3.76 %	27,072	-0.24 %	27,137	3.02	3.11	-0.09 -2.9 %
SIRIU20	Sep 2020	6,010	24,995	0.00 %	24,995	0.01 %	24,993	0.01 %	24,991	-4.03 %	26,041	0.72	0.72	0 0 %
KTCZ20	Dec 2020	900	23,115	-2.94 %	23,815	3.47 %	23,016	4.49 %	22,026	4.28 %	21,122	30.77	30.81	-0.04 -0.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	11.10	1.00	9.90
PLANB	5.75	0.25	4.55
TTCL	3.44	0.08	2.38
JMT	33.50	0.75	2.29
AOT	58.25	1.25	2.19
BH	110.50	2.00	1.84
COM7	41.75	0.75	1.83
MAJOR	17.60	0.30	1.73
TPIPL	1.31	0.02	1.55
BDMS	20.80	0.30	1.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	119.50	-5.00	-4.02
SPRC	6.50	-0.25	-3.70
IVL	23.30	-0.80	-3.32
TKN	10.60	-0.30	-2.75
SCB	71.00	-2.00	-2.74
WHA	3.04	-0.08	-2.56
BCP	17.30	-0.40	-2.26
PTTGC	45.25	-1.00	-2.16
PTTEP	88.00	-1.75	-1.95
AAV	2.02	-0.04	-1.94

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
03/09/2020	74,221	79,885	-5,664	33,988	32,408	1,580	98,085	94,001	4,084	206,294	388,816

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2020	28,567	24,245	4,322	18,596	16,112	2,484	20,219	27,025	-6,806	67,382	38,204

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2020	5	0	5	11,909	622	11,287	2,686	13,978	-11,292	14,600	37,290