

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Sep-20	03-Sep-20	Change	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20
S50U20	Sep 2020	831.20	843.70	-12.5 -1.48 %	342,183	-1.23 %	346,459	1.03 %	342,939	-2.25 %	350,831	-0.74 %	353,456
S50V20	Oct 2020	829.30	841.00	-11.7 -1.39 %	55	-16.67 %	66	22.22 %	54	-21.74 %	69	6.15 %	65
S50X20	Nov 2020	830.00	841.00	-11 -1.31 %	6	0.00 %	6	20.00 %	5	0.00 %	5	66.67 %	3
S50Z20	Dec 2020	828.50	841.00	-12.5 -1.49 %	32,306	2.35 %	31,563	-1.30 %	31,979	7.38 %	29,780	4.79 %	28,419
S50H21	Mar 2021	825.60	837.80	-12.2 -1.46 %	7,314	-0.37 %	7,341	0.92 %	7,274	2.19 %	7,118	0.89 %	7,055
S50M21	Jun 2021	821.40	833.70	-12.3 -1.48 %	3,532	4.47 %	3,381	3.90 %	3,254	-1.81 %	3,314	1.59 %	3,262

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Sep-20	03-Sep-20	Change	08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20
JASU20	Sep 2020	15,006	2.77	2.80	-0.03 -1.07 %	38,861	-11.40 %	43,862	-0.06 %	43,890	-19.43 %	54,475	-0.11 %	54,537
AAVU20	Sep 2020	3,825	1.86	1.99	-0.13 -6.53 %	8,546	5.75 %	8,081	7.15 %	7,542	0.41 %	7,511	-5.98 %	7,989
SIRIZ20	Dec 2020	3,519	0.68	0.70	-0.02 -2.86 %	5,885	148.73 %	2,366	-29.71 %	3,366	17.45 %	2,866	0.00 %	2,866
TMBU20	Sep 2020	3,486	0.91	0.93	-0.02 -2.15 %	35,273	-8.61 %	38,597	-0.54 %	38,808	0.05 %	38,788	0.03 %	38,777
SUPERZ20	Dec 2020	3,000	0.79	0.82	-0.03 -3.66 %	10,053	42.54 %	7,053	0.00 %	7,053	-25.38 %	9,452	-0.04 %	9,456
PRMZ20	Dec 2020	3,000	8.80	8.88	-0.08 -0.90 %	8,701	0.00 %	8,701	0.00 %	8,701	0.00 %	8,701	6.10 %	8,201
BEMU20	Sep 2020	2,629	9.08	9.09	-0.01 -0.11 %	7,543	-24.30 %	9,964	0.14 %	9,950	5.29 %	9,450	0.00 %	9,450
PLANBU20	Sep 2020	2,516	5.75	5.62	0.13 2.31 %	1,607	0.00 %	1,607	-0.31 %	1,612	0.00 %	1,612	0.00 %	1,612
MINTM21	Jun 2021	2,250	22.36	22.59	-0.23 -1.02 %	3,600	0.00 %	3,600	-32.08 %	5,300	-11.67 %	6,000	-3.23 %	6,200
SPRCZ20	Dec 2020	2,000	6.16	6.43	-0.27 -4.20 %	3,501	0.00 %	3,501	0.00 %	3,501	0.00 %	3,501	39.98 %	2,501

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Sep-20	(+/-)	03-Sep-20	(+/-)	02-Sep-20	(+/-)	01-Sep-20	(+/-)	31-Aug-20	08-Sep-20	03-Sep-20	Change
SUPERU20	Sep 2020	44	95,239	-0.02 %	95,261	0.00 %	95,261	0.98 %	94,333	-3.06 %	97,307	0.79	0.82	-0.03 -3.7 %
JASU20	Sep 2020	15,006	38,861	-11.40 %	43,862	-0.06 %	43,890	-19.43 %	54,475	-0.11 %	54,537	2.77	2.80	-0.03 -1.1 %
TMBZ20	Dec 2020	0	38,080	0.00 %	38,080	5.54 %	36,080	0.00 %	36,080	-2.70 %	37,082	0.90	0.93	-0.03 -3.2 %
BTSZ20X	Dec 2020	1,800	36,969	-4.15 %	38,569	0.00 %	38,569	0.00 %	38,569	-2.78 %	39,671	9.99	10.26	-0.3 -2.6 %
TMBU20	Sep 2020	3,486	35,273	-8.61 %	38,597	-0.54 %	38,808	0.05 %	38,788	0.03 %	38,777	0.91	0.93	-0.02 -2.2 %
RSU20	Sep 2020	540	32,325	-1.64 %	32,865	-3.58 %	34,085	-0.29 %	34,184	-0.01 %	34,186	19.19	19.69	-0.5 -2.5 %
WHAU20	Sep 2020	613	25,958	-2.06 %	26,505	1.84 %	26,025	-0.11 %	26,053	-3.76 %	27,072	3.00	3.02	-0.02 -0.7 %
SIRIU20	Sep 2020	862	25,473	1.91 %	24,995	0.00 %	24,995	0.01 %	24,993	0.01 %	24,991	0.70	0.72	-0.02 -2.8 %
KTCZ20	Dec 2020	112	23,117	0.01 %	23,115	-2.94 %	23,815	3.47 %	23,016	4.49 %	22,026	29.46	30.77	-1 -4.3 %
IRPCU20	Sep 2020	614	19,345	-2.57 %	19,855	3.08 %	19,261	-0.05 %	19,271	0.14 %	19,245	2.25	2.26	-0.01 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	4.84	0.18	3.86
BLA	16.30	0.60	3.82
ICHI	11.30	0.20	1.80
SCB	72.25	1.25	1.76
BBL	106.00	1.50	1.44
PLANB	5.80	0.05	0.87
GFPT	12.80	0.10	0.79
BCPG	13.10	0.10	0.77
TU	14.20	0.10	0.71
BDMS	20.80	0.00	0.00
IRPC	2.26	0.00	0.00
TTW	13.10	0.00	0.00
AOT	58.25	0.00	0.00
HMPRO	14.90	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.87	-0.15	-7.43
MEGA	33.50	-2.50	-6.94
TKN	9.90	-0.70	-6.60
CPF	29.75	-2.00	-6.30
BGRIM	43.00	-2.25	-4.97
GUNKUL	2.40	-0.12	-4.76
MBK	12.70	-0.60	-4.51
VGI	6.80	-0.30	-4.23
KCE	28.50	-1.25	-4.20
MAJOR	16.90	-0.70	-3.98

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
08/09/2020	67,735	81,166	-13,431	35,638	32,484	3,154	93,796	83,519	10,277	197,169	385,396

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2020	19,259	21,812	-2,553	10,781	11,156	-375	20,908	17,980	2,928	50,948	37,854

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/09/2020	0	0	0	2,560	2,874	-314	5,006	4,692	314	7,566	40,343