

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Aug-20	13-Aug-20	Change	14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20
S50Q20	Aug 2020	860.80	876.50	-15.7 -1.79 %	150	-5.06 %	158	22.48 %	129	4.03 %	124	-1.59 %	126
S50U20	Sep 2020	856.80	873.90	-17.1 -1.96 %	295,113	3.53 %	285,055	1.72 %	280,238	2.44 %	273,558	-0.16 %	273,997
S50V20	Oct 2020	856.50	872.00	-15.5 -1.78 %	26	4.00 %	25	0.00 %	25	-7.41 %	27	0.00 %	27
S50Z20	Dec 2020	854.20	871.10	-16.9 -1.94 %	23,108	-0.05 %	23,119	2.93 %	22,461	3.93 %	21,612	-0.09 %	21,632
S50H21	Mar 2021	850.70	867.10	-16.4 -1.89 %	6,555	-4.18 %	6,841	0.66 %	6,796	0.32 %	6,774	1.53 %	6,672
S50M21	Jun 2021	846.60	863.60	-17 -1.97 %	2,846	3.19 %	2,758	-2.65 %	2,833	0.75 %	2,812	2.29 %	2,749

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Aug-20	13-Aug-20	Change	14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20
TPIPLZ20	Dec 2020	10,000	1.28	1.26	0.02 1.59 %	2,521	-79.87 %	12,521	0.00 %	12,521	0.00 %	12,521	0.00 %	12,521
THANIU20	Sep 2020	6,252	4.06	4.02	0.04 1.00 %	4,882	-36.09 %	7,639	26.49 %	6,039	-35.64 %	9,383	1.08 %	9,283
TMBU20	Sep 2020	5,835	1.00	1.02	-0.02 -1.96 %	36,711	-8.41 %	40,084	-8.32 %	43,724	-0.78 %	44,067	0.09 %	44,027
WHAU20	Sep 2020	5,208	3.34	3.44	-0.10 -2.91 %	27,621	3.83 %	26,601	-6.97 %	28,595	7.60 %	26,576	4.70 %	25,384
SUPERU20	Sep 2020	5,123	0.89	0.89	0.00 0.00 %	150,418	-1.95 %	153,417	0.00 %	153,419	-1.94 %	156,452	0.00 %	156,457
WHAZ20	Dec 2020	3,500	3.31	3.41	-0.10 -2.93 %	3,553	237.42 %	1,053	-48.71 %	2,053	-19.58 %	2,553	0.00 %	2,553
ESSOZ20	Dec 2020	3,470	6.67	7.01	-0.34 -4.85 %	7,113	-25.77 %	9,583	0.00 %	9,583	5.50 %	9,083	5.83 %	8,583
ESSOU20	Sep 2020	3,428	6.66	7.00	-0.34 -4.86 %	1,450	-70.10 %	4,850	-9.46 %	5,357	10.48 %	4,849	-9.35 %	5,349
BTSZ20X	Dec 2020	2,700	10.45	10.85	-0.40 -3.69 %	47,456	0.64 %	47,156	18.32 %	39,854	28.75 %	30,954	0.66 %	30,752
IRPCU20	Sep 2020	2,650	2.52	2.56	-0.04 -1.56 %	26,276	-1.52 %	26,681	-6.80 %	28,628	9.43 %	26,161	-0.01 %	26,163

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	(+/-)	07-Aug-20	14-Aug-20	13-Aug-20	Change
BLANDZ20	Dec 2020	0	180,044	0.00 %	180,044	0.28 %	179,544	0.28 %	179,044	0.00 %	179,044	1.00	1.00	0 0 %
SUPERU20	Sep 2020	5,123	150,418	-1.95 %	153,417	0.00 %	153,419	-1.94 %	156,452	0.00 %	156,457	0.89	0.89	0 0 %
JASU20	Sep 2020	26	52,610	0.04 %	52,589	1.04 %	52,047	-2.80 %	53,545	-7.74 %	58,039	3.24	3.25	-0.01 -0.3 %
BTSZ20X	Dec 2020	2,700	47,456	0.64 %	47,156	18.32 %	39,854	28.75 %	30,954	0.66 %	30,752	10.45	10.85	-0.4 -3.7 %
TMBU20	Sep 2020	5,835	36,711	-8.41 %	40,084	-8.32 %	43,724	-0.78 %	44,067	0.09 %	44,027	1.00	1.02	-0.02 -2 %
RSU20	Sep 2020	100	34,886	-0.29 %	34,986	-1.83 %	35,637	-0.56 %	35,837	-4.43 %	37,497	18.17	17.87	0.3 1.68 %
WHAU20	Sep 2020	5,208	27,621	3.83 %	26,601	-6.97 %	28,595	7.60 %	26,576	4.70 %	25,384	3.34	3.44	-0.1 -2.9 %
IRPCU20	Sep 2020	2,650	26,276	-1.52 %	26,681	-6.80 %	28,628	9.43 %	26,161	-0.01 %	26,163	2.52	2.56	-0.04 -1.6 %
SIRIU20	Sep 2020	549	25,585	1.88 %	25,113	4.14 %	24,114	-4.40 %	25,224	2.03 %	24,723	0.75	0.74	0.01 1.35 %
RSM21	Jun 2021	0	22,510	0.00 %	22,510	1.63 %	22,150	-5.14 %	23,350	-3.31 %	24,150	18.01	17.73	0.3 1.58 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JMT	27.75	1.00	3.74
COM7	36.00	1.25	3.60
GLOBAL	19.20	0.60	3.23
MTC	50.50	1.50	3.06
CHG	2.48	0.06	2.48
TU	14.00	0.30	2.19
STA	26.00	0.50	1.96
PTG	18.00	0.30	1.69
RS	18.20	0.30	1.68
BJC	37.00	0.50	1.37

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	5.60	-0.30	-5.08
DELTA	103.00	-5.00	-4.63
GUNKUL	2.60	-0.12	-4.41
PSL	5.45	-0.25	-4.39
AOT	54.00	-2.25	-4.00
SCB	72.25	-3.00	-3.99
AAV	1.96	-0.08	-3.92
ERW	3.46	-0.14	-3.89
TKN	10.00	-0.40	-3.85
TISCO	67.75	-2.50	-3.56

## 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
14/08/2020	68,667	84,092	-15,425	35,383	30,233	5,150	101,986	91,711	10,275	206,036	327,798

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/08/2020	31,929	35,231	-3,302	12,084	12,885	-801	38,441	34,338	4,103	82,454	41,057

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/08/2020	0	0	0	510	4,569	-4,059	7,190	3,131	4,059	7,700	45,451