

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Aug-20	14-Aug-20	Change	17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20
S50Q20	Aug 2020	858.00	860.80	-2.8 -0.33 %	157	4.67 %	150	-5.06 %	158	22.48 %	129	4.03 %	124
S50U20	Sep 2020	855.10	856.80	-1.7 -0.2 %	289,176	-2.01 %	295,113	3.53 %	285,055	1.72 %	280,238	2.44 %	273,558
S50V20	Oct 2020	856.00	856.50	-0.5 -0.06 %	26	0.00 %	26	4.00 %	25	0.00 %	25	-7.41 %	27
S50Z20	Dec 2020	852.30	854.20	-1.9 -0.22 %	23,662	2.40 %	23,108	-0.05 %	23,119	2.93 %	22,461	3.93 %	21,612
S50H21	Mar 2021	848.90	850.70	-1.8 -0.21 %	6,606	0.78 %	6,555	-4.18 %	6,841	0.66 %	6,796	0.32 %	6,774
S50M21	Jun 2021	844.70	846.60	-1.9 -0.22 %	2,805	-1.44 %	2,846	3.19 %	2,758	-2.65 %	2,833	0.75 %	2,812

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Aug-20	14-Aug-20	Change	17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20
TRUEU20	Sep 2020	7,004	3.50	3.31	0.19 5.74 %	14,733	-4.23 %	15,384	0.25 %	15,346	0.08 %	15,334	6.34 %	14,420
WHAZ20	Dec 2020	7,000	3.34	3.31	0.03 0.91 %	3,553	0.00 %	3,553	237.42 %	1,053	-48.71 %	2,053	-19.58 %	2,553
SPRCZ20	Dec 2020	4,700	6.36	6.64	-0.28 -4.22 %	3,500	-43.55 %	6,200	8.77 %	5,700	0.00 %	5,700	0.00 %	5,700
STECU20	Sep 2020	4,210	14.40	14.43	-0.03 -0.21 %	1,588	-62.12 %	4,192	4.93 %	3,995	-4.74 %	4,194	8.18 %	3,877
CHGU20	Sep 2020	2,415	2.49	2.45	0.04 1.63 %	4,316	-20.60 %	5,436	3.62 %	5,246	0.58 %	5,216	-8.75 %	5,716
ESSOZ20	Dec 2020	2,400	6.57	6.67	-0.10 -1.50 %	5,713	-19.68 %	7,113	-25.77 %	9,583	0.00 %	9,583	5.50 %	9,083
CPALLU20	Sep 2020	2,244	65.63	65.75	-0.12 -0.18 %	6,149	-16.20 %	7,338	-6.63 %	7,859	-5.78 %	8,341	2.65 %	8,126
SUPERU20	Sep 2020	2,054	0.90	0.89	0.01 1.12 %	150,412	0.00 %	150,418	-1.95 %	153,417	0.00 %	153,419	-1.94 %	156,452
BEAUTYH21	Mar 2021	2,000	1.36	1.38	-0.02 -1.45 %	2	-99.90 %	2,002	100.00 %	2	0.00 %	2	0.00 %	2
BTSZ20X	Dec 2020	1,600	10.25	10.45	-0.20 -1.91 %	48,456	2.11 %	47,456	0.64 %	47,156	18.32 %	39,854	28.75 %	30,954

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20	(+/-)	11-Aug-20	(+/-)	10-Aug-20	17-Aug-20	14-Aug-20	Change
BLANDZ20	Dec 2020	0	180,044	0.00 %	180,044	0.00 %	180,044	0.28 %	179,544	0.28 %	179,044	1.01	1.00	0.01 1 %
SUPERU20	Sep 2020	2,054	150,412	0.00 %	150,418	-1.95 %	153,417	0.00 %	153,419	-1.94 %	156,452	0.90	0.89	0.01 1.12 %
JASU20	Sep 2020	1,499	54,047	2.73 %	52,610	0.04 %	52,589	1.04 %	52,047	-2.80 %	53,545	3.21	3.24	-0.03 -0.9 %
BTSZ20X	Dec 2020	1,600	48,456	2.11 %	47,456	0.64 %	47,156	18.32 %	39,854	28.75 %	30,954	10.25	10.45	-0.2 -1.9 %
TMBU20	Sep 2020	1,577	37,012	0.82 %	36,711	-8.41 %	40,084	-8.32 %	43,724	-0.78 %	44,067	0.98	1.00	-0.02 -2 %
RSU20	Sep 2020	800	34,486	-1.15 %	34,886	-0.29 %	34,986	-1.83 %	35,637	-0.56 %	35,837	17.78	18.17	-0.4 -2.2 %
WHAU20	Sep 2020	1,193	27,613	-0.03 %	27,621	3.83 %	26,601	-6.97 %	28,595	7.60 %	26,576	3.37	3.34	0.03 0.9 %
IRPCU20	Sep 2020	1,543	25,781	-1.88 %	26,276	-1.52 %	26,681	-6.80 %	28,628	9.43 %	26,161	2.52	2.52	0 0 %
SIRIU20	Sep 2020	1,008	24,584	-3.91 %	25,585	1.88 %	25,113	4.14 %	24,114	-4.40 %	25,224	0.74	0.75	-0.01 -1.3 %
RSM21	Jun 2021	250	22,760	1.11 %	22,510	0.00 %	22,510	1.63 %	22,150	-5.14 %	23,350	17.62	18.01	-0.4 -2.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	38.00	2.25	6.29
TRUE	3.52	0.20	6.02
MAJOR	16.90	0.70	4.32
CHG	2.56	0.08	3.23
MINT	20.70	0.60	2.99
STA	26.75	0.75	2.88
COM7	37.00	1.00	2.78
CENTEL	25.00	0.60	2.46
DELTA	105.00	2.00	1.94
JMT	28.25	0.50	1.80

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	23.50	-1.50	-6.00
KCE	28.00	-1.50	-5.08
CBG	122.00	-5.00	-3.94
RATCH	56.50	-1.75	-3.00
TMB	0.97	-0.03	-3.00
SPRC	6.50	-0.20	-2.99
LPN	5.25	-0.15	-2.78
PTG	17.50	-0.50	-2.78
HANA	37.75	-1.00	-2.58
BDMS	20.40	-0.50	-2.39

## 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
17/08/2020	58,153	54,165	3,988	22,884	22,346	538	79,859	84,385	-4,526	160,896	322,432

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2020	22,802	21,009	1,793	8,110	7,460	650	24,751	27,194	-2,443	55,663	39,166

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/08/2020	0	0	0	1,035	6,598	-5,563	11,018	5,455	5,563	12,053	46,441