

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Aug-20	18-Aug-20	Change	19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20
S50Q20	Aug 2020	850.00	868.00	-18 -2.07 %	120	-29.82 %	171	8.92 %	157	4.67 %	150	-5.06 %	158
S50U20	Sep 2020	845.80	865.80	-20 -2.31 %	301,755	1.06 %	298,579	3.25 %	289,176	-2.01 %	295,113	3.53 %	285,055
S50V20	Oct 2020	847.60	862.70	-15.1 -1.75 %	45	-2.17 %	46	76.92 %	26	0.00 %	26	4.00 %	25
S50Z20	Dec 2020	843.50	862.80	-19.3 -2.24 %	23,638	-0.83 %	23,837	0.74 %	23,662	2.40 %	23,108	-0.05 %	23,119
S50H21	Mar 2021	840.20	859.40	-19.2 -2.23 %	6,823	0.52 %	6,788	2.76 %	6,606	0.78 %	6,555	-4.18 %	6,841
S50M21	Jun 2021	836.20	855.50	-19.3 -2.26 %	2,880	5.49 %	2,730	-2.67 %	2,805	-1.44 %	2,846	3.19 %	2,758

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Aug-20	18-Aug-20	Change	19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20
SUPERU20	Sep 2020	50,219	0.82	0.89	-0.07 -7.87 %	103,385	-32.61 %	153,413	2.00 %	150,412	0.00 %	150,418	-1.95 %	153,417
QHU20	Sep 2020	5,003	2.26	2.29	-0.03 -1.31 %	1,378	-78.39 %	6,378	0.14 %	6,369	0.00 %	6,369	0.00 %	6,369
TRUEU20	Sep 2020	4,246	3.40	3.52	-0.12 -3.41 %	14,294	-8.96 %	15,701	6.57 %	14,733	-4.23 %	15,384	0.25 %	15,346
SUPERZ20	Dec 2020	4,236	0.82	0.89	-0.07 -7.87 %	12,130	0.07 %	12,121	-7.62 %	13,121	0.00 %	13,121	8.25 %	12,121
ESSOZ20	Dec 2020	2,600	6.34	6.66	-0.32 -4.80 %	3,113	-45.51 %	5,713	0.00 %	5,713	-19.68 %	7,113	-25.77 %	9,583
WHAZ20	Dec 2020	2,500	3.22	3.27	-0.05 -1.53 %	6,552	61.70 %	4,052	14.04 %	3,553	0.00 %	3,553	237.42 %	1,053
TPIPPH21	Mar 2021	2,300	4.08	4.13	-0.05 -1.21 %	0	0.00 %	2,300	0.00 %	2,300	0.00 %	2,300	53.33 %	1,500
VGIU20	Sep 2020	2,005	5.78	6.00	-0.22 -3.67 %	3,637	0.00 %	3,637	0.69 %	3,612	-0.14 %	3,617	-0.03 %	3,618
PTTU20	Sep 2020	1,936	37.13	38.20	-1.07 -2.80 %	5,539	7.85 %	5,136	-2.02 %	5,242	0.02 %	5,241	5.96 %	4,946
MINTM21	Jun 2021	1,900	19.72	20.68	-0.96 -4.64 %	8,124	9.43 %	7,424	1.37 %	7,324	-1.35 %	7,424	-16.62 %	8,904

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20	(+/-)	14-Aug-20	(+/-)	13-Aug-20	19-Aug-20	18-Aug-20	Change
BLANDZ20	Dec 2020	0	180,044	0.00 %	180,044	0.00 %	180,044	0.00 %	180,044	0.00 %	180,044	1.02	1.01	0.01 0.99 %
SUPERU20	Sep 2020	50,219	103,385	-32.61 %	153,413	2.00 %	150,412	0.00 %	150,418	-1.95 %	153,417	0.82	0.89	-0.07 -7.9 %
JASU20	Sep 2020	153	53,429	-0.21 %	53,539	-0.94 %	54,047	2.73 %	52,610	0.04 %	52,589	3.00	3.09	-0.09 -2.9 %
BTSZ20X	Dec 2020	1,000	48,157	2.12 %	47,157	-2.68 %	48,456	2.11 %	47,456	0.64 %	47,156	10.15	10.49	-0.3 -3.2 %
TMBU20	Sep 2020	616	36,873	0.87 %	36,556	-1.23 %	37,012	0.82 %	36,711	-8.41 %	40,084	0.97	0.99	-0.02 -2.0 %
RSU20	Sep 2020	0	34,486	0.00 %	34,486	0.00 %	34,486	-1.15 %	34,886	-0.29 %	34,986	17.68	18.17	-0.5 -2.7 %
WHAU20	Sep 2020	1,312	27,245	-3.24 %	28,157	1.97 %	27,613	-0.03 %	27,621	3.83 %	26,601	3.25	3.31	-0.06 -1.8 %
SIRIU20	Sep 2020	1,562	25,070	2.06 %	24,563	-0.09 %	24,584	-3.91 %	25,585	1.88 %	25,113	0.73	0.75	-0.02 -2.7 %
IRPCU20	Sep 2020	1,129	23,754	-4.26 %	24,810	-3.77 %	25,781	-1.88 %	26,276	-1.52 %	26,681	2.45	2.52	-0.07 -2.8 %
RSM21	Jun 2021	0	22,760	0.00 %	22,760	0.00 %	22,760	1.11 %	22,510	0.00 %	22,510	17.52	18.01	-0.5 -2.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TQM	131.00	11.00	9.17
COM7	39.75	0.50	1.27
THANI	3.92	0.04	1.03
STA	27.50	0.25	0.92
JMT	29.25	0.25	0.86
GPSC	69.00	0.50	0.73
TTCL	2.98	0.02	0.68
MEGA	37.50	0.25	0.67
PTG	18.10	0.10	0.56
RATCH	56.50	0.25	0.44

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.82	-0.06	-6.82
STEC	13.00	-0.90	-6.47
DTAC	35.25	-2.00	-5.37
CK	17.10	-0.90	-5.00
MINT	19.60	-1.00	-4.85
SAWAD	44.50	-2.00	-4.30
ERW	3.18	-0.12	-3.64
AOT	53.25	-2.00	-3.62
BA	5.40	-0.20	-3.57
AEONTS	97.00	-3.50	-3.48

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
19/08/2020	64,104	73,262	-9,158	37,440	36,862	578	127,777	119,197	8,580	229,321	335,261

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2020	29,048	30,969	-1,921	11,838	13,661	-1,823	38,998	35,254	3,744	79,884	47,141

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2020	0	0	0	3,224	2,712	512	4,141	4,653	-512	7,365	44,031