

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Aug-20	20-Aug-20	Change	21-Aug-20	(+/-)	20-Aug-20	(+/-)	19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20
S50Q20	Aug 2020	839.60	841.20	-1.6 -0.19 %	116	-1.69 %	118	-1.67 %	120	-29.82 %	171	8.92 %	157
S50U20	Sep 2020	836.90	836.00	0.9 0.11 %	303,391	-0.90 %	306,140	1.45 %	301,755	1.06 %	298,579	3.25 %	289,176
S50V20	Oct 2020	835.70	836.80	-1.1 -0.13 %	54	8.00 %	50	11.11 %	45	-2.17 %	46	76.92 %	26
S50Z20	Dec 2020	834.20	833.10	1.1 0.13 %	26,411	5.33 %	25,074	6.07 %	23,638	-0.83 %	23,837	0.74 %	23,662
S50H21	Mar 2021	831.00	830.10	0.9 0.11 %	7,161	2.05 %	7,017	2.84 %	6,823	0.52 %	6,788	2.76 %	6,606
S50M21	Jun 2021	826.90	826.10	0.8 0.1 %	3,079	0.98 %	3,049	5.87 %	2,880	5.49 %	2,730	-2.67 %	2,805

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Aug-20	20-Aug-20	Change	21-Aug-20	(+/-)	20-Aug-20	(+/-)	19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20
JASU20	Sep 2020	9,004	2.93	2.92	0.01 0.34 %	52,411	0.01 %	52,407	-1.91 %	53,429	-0.21 %	53,539	-0.94 %	54,047
CKPU20	Sep 2020	4,060	5.75	5.34	0.41 7.68 %	4,944	-37.60 %	7,923	79.50 %	4,414	1.59 %	4,345	-17.93 %	5,294
SUPERU20	Sep 2020	4,032	0.82	0.81	0.01 1.23 %	99,360	-1.98 %	101,368	-1.95 %	103,385	-32.61 %	153,413	2.00 %	150,412
GUNKULU20	Sep 2020	3,821	2.50	2.48	0.02 0.81 %	9,729	-16.32 %	11,626	13.52 %	10,241	5.19 %	9,736	9.85 %	8,863
TRUEU20	Sep 2020	2,844	3.32	3.32	0.00 0.00 %	15,226	3.12 %	14,766	3.30 %	14,294	-8.96 %	15,701	6.57 %	14,733
PTTU20	Sep 2020	2,700	36.25	36.20	0.05 0.14 %	3,478	-37.27 %	5,544	0.09 %	5,539	7.85 %	5,136	-2.02 %	5,242
VGIU20	Sep 2020	2,600	5.70	5.75	-0.05 -0.87 %	3,647	-14.13 %	4,247	16.77 %	3,637	0.00 %	3,637	0.69 %	3,612
KTCZ20	Dec 2020	2,360	29.57	29.72	-0.15 -0.50 %	20,468	13.03 %	18,108	2.27 %	17,706	2.91 %	17,206	0.59 %	17,105
THANIZ20	Dec 2020	2,040	3.92	3.64	0.28 7.69 %	0	0.00 %	2,040	-19.69 %	2,540	27.00 %	2,000	0.00 %	2,000
THANIH21	Mar 2021	2,000	3.85	3.56	0.29 8.15 %	0	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
PTTM21	Jun 2021	2,000	34.91	34.91	0.00 0.00 %	3,001	199.80 %	1,001	0.00 %	1,001	0.00 %	1,001	0.00 %	1,001

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			21-Aug-20	(+/-)	20-Aug-2	(+/-)	19-Aug-20	(+/-)	18-Aug-20	(+/-)	17-Aug-20	21-Aug-20	20-Aug-20	Change
BLANDZ20	Dec 2020	500	184,544	0.00 %	184,544	2.50 %	180,044	0.00 %	180,044	0.00 %	180,044	1.00	1.00	0 0 %
SUPERU20	Sep 2020	4,032	99,360	-1.98 %	101,368	-1.95 %	103,385	-32.61 %	153,413	2.00 %	150,412	0.82	0.81	0.01 1.23 %
JASU20	Sep 2020	9,004	52,411	0.01 %	52,407	-1.91 %	53,429	-0.21 %	53,539	-0.94 %	54,047	2.93	2.92	0.01 0.34 %
BTSZ20X	Dec 2020	201	47,464	-0.42 %	47,663	-1.03 %	48,157	2.12 %	47,157	-2.68 %	48,456	10.31	10.18	0.1 1.28 %
TMBU20	Sep 2020	81	37,464	0.11 %	37,423	1.49 %	36,873	0.87 %	36,556	-1.23 %	37,012	0.93	0.93	0 0 %
RSU20	Sep 2020	101	34,387	-0.29 %	34,486	0.00 %	34,486	0.00 %	34,486	0.00 %	34,486	18.58	18.28	0.3 1.64 %
WHAU20	Sep 2020	1,147	27,146	3.92 %	26,121	-4.13 %	27,245	-3.24 %	28,157	1.97 %	27,613	3.18	3.22	-0.04 -1.2 %
SIRIU20	Sep 2020	30	25,073	0.00 %	25,072	0.01 %	25,070	2.06 %	24,563	-0.09 %	24,584	0.71	0.72	-0.01 -1.4 %
RSM21	Jun 2021	0	22,760	0.00 %	22,760	0.00 %	22,760	0.00 %	22,760	0.00 %	22,760	18.42	18.11	0.3 1.71 %

TMBZ20 Dec 2020 0 20,654 0.00% 20,654 63.22% 12,654 0.01% 12,653 4.12% 12,152 0.92 0.93 -0.01 -1.1%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CKP	5.75	0.40	7.48
JMT	32.75	2.00	6.50
CENDEL	25.75	1.45	5.97
PTG	18.70	0.70	3.89
COM7	41.00	1.50	3.80
EPG	4.46	0.16	3.72
HANA	42.75	1.25	3.01
GLOBAL	20.00	0.50	2.56
THANI	4.04	0.10	2.54
AOT	54.00	1.25	2.37

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCPG	12.80	-1.70	-11.72
BCP	17.20	-1.10	-6.01
PSL	4.60	-0.28	-5.74
GPSC	62.75	-3.25	-4.92
SAWAD	43.75	-1.75	-3.85
ICHI	8.30	-0.30	-3.49
BGRIM	45.00	-1.50	-3.23
MBK	11.20	-0.30	-2.61
TOP	41.25	-1.00	-2.37
MTC	48.50	-1.00	-2.02

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
21/08/2020	54,730	49,557	5,173	21,622	21,576	46	83,874	89,093	-5,219	160,226	340,212

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2020	29,040	27,817	1,223	7,363	6,723	640	27,678	29,541	-1,863	64,081	36,531

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2020	0	0	0	8,455	4,179	4,276	4,606	8,882	-4,276	13,061	46,558