

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Aug-20	24-Aug-20	Change	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20	(+/-)	19-Aug-20
S50Q20	Aug 2020	852.20	852.20	0 0%	103	-7.21%	111	-4.31%	116	-1.69%	118	-1.67%	120
S50U20	Sep 2020	850.50	849.30	1.2 0.14%	318,245	2.34%	310,961	2.50%	303,391	-0.90%	306,140	1.45%	301,755
S50V20	Oct 2020	849.10	847.70	1.4 0.17%	54	3.85%	52	-3.70%	54	8.00%	50	11.11%	45
S50Z20	Dec 2020	847.10	846.40	0.7 0.08%	26,963	0.88%	26,727	1.20%	26,411	5.33%	25,074	6.07%	23,638
S50H21	Mar 2021	844.00	843.10	0.9 0.11%	7,354	-1.63%	7,476	4.40%	7,161	2.05%	7,017	2.84%	6,823
S50M21	Jun 2021	840.20	839.80	0.4 0.05%	3,196	3.60%	3,085	0.19%	3,079	0.98%	3,049	5.87%	2,880

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Aug-20	24-Aug-20	Change	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20	(+/-)	19-Aug-20
JASU20	Sep 2020	9,023	2.97	2.99	-0.02 -0.67%	53,007	0.00%	53,005	1.13%	52,411	0.01%	52,407	-1.91%	53,429
TKNU20	Sep 2020	4,054	10.41	10.12	0.29 2.87%	2,559	1.47%	2,522	0.12%	2,519	0.00%	2,519	0.04%	2,518
TUU20	Sep 2020	3,204	14.34	14.21	0.13 0.91%	3,918	6.76%	3,670	-16.72%	4,407	5.63%	4,172	-6.12%	4,444
TRUEU20	Sep 2020	2,691	3.35	3.37	-0.02 -0.59%	14,238	-3.24%	14,714	-3.36%	15,226	3.12%	14,766	3.30%	14,294
THANIU20X	Sep 2020	2,389	3.20	3.15	0.05 1.59%	106	-95.74%	2,490	26.40%	1,970	-44.10%	3,524	-0.42%	3,539
SUPERU20	Sep 2020	2,102	0.83	0.86	-0.03 -3.49%	97,306	2.08%	95,323	-4.06%	99,360	-1.98%	101,368	-1.95%	103,385
VGIU20	Sep 2020	2,005	6.00	5.75	0.25 4.35%	4,650	27.57%	3,645	-0.05%	3,647	-14.13%	4,247	16.77%	3,637
PRMU20	Sep 2020	2,000	8.49	8.41	0.08 0.95%	10,172	0.00%	10,172	-0.02%	10,174	5.17%	9,674	-9.35%	10,672
MINTU20X	Sep 2020	1,791	21.88	21.89	-0.01 -0.05%	6,578	-11.69%	7,449	21.08%	6,152	-0.08%	6,157	-1.35%	6,241
MINTM21	Jun 2021	1,600	21.96	21.97	-0.01 -0.05%	7,904	0.00%	7,904	-3.89%	8,224	1.23%	8,124	0.00%	8,124

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20	(+/-)	19-Aug-20	25-Aug-20	24-Aug-20	Change
BLANDZ20	Dec 2020	500	185,044	0.27%	184,544	0.00%	184,544	0.00%	184,544	2.50%	180,044	1.01	1.02	-0.01 -1%
SUPERU20	Sep 2020	2,102	97,306	2.08%	95,323	-4.06%	99,360	-1.98%	101,368	-1.95%	103,385	0.83	0.86	-0.03 -3.5%
JASU20	Sep 2020	9,023	53,007	0.00%	53,005	1.13%	52,411	0.01%	52,407	-1.91%	53,429	2.97	2.99	-0.02 -0.7%
BTSZ20X	Dec 2020	1,500	44,164	-3.28%	45,664	-3.79%	47,464	-0.42%	47,663	-1.03%	48,157	10.37	10.31	0.06 0.58%
TMBU20	Sep 2020	159	37,675	0.38%	37,534	0.19%	37,464	0.11%	37,423	1.49%	36,873	0.93	0.93	0 0%
RSU20	Sep 2020	500	34,186	-0.29%	34,286	-0.29%	34,387	-0.29%	34,486	0.00%	34,486	19.58	19.58	0 0%
TMBZ20	Dec 2020	31	28,673	0.07%	28,654	38.73%	20,654	0.00%	20,654	63.22%	12,654	0.94	0.92	0.02 2.17%
WHAU20	Sep 2020	119	26,140	0.19%	26,090	-3.89%	27,146	3.92%	26,121	-4.13%	27,245	3.26	3.25	0.01 0.31%
SIRIU20	Sep 2020	528	25,553	1.95%	25,064	-0.04%	25,073	0.00%	25,072	0.01%	25,070	0.73	0.72	0.01 1.39%
KTCZ20	Dec 2020	14	21,212	0.01%	21,209	3.62%	20,468	13.03%	18,108	2.27%	17,706	29.15	29.77	-0.6 -2.1%

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	6.75	0.40	6.30
TKN	10.60	0.50	4.95
KBANK	86.00	2.75	3.30
TISCO	68.00	2.00	3.03
ESSO	6.90	0.20	2.99
SIRI	0.74	0.02	2.78
AAV	1.96	0.05	2.62
GFPT	13.40	0.30	2.29
BDMS	20.40	0.40	2.00
TOP	42.75	0.75	1.79

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	114.00	-10.00	-8.06
STA	25.50	-1.50	-5.56
HANA	40.75	-2.25	-5.23
COM7	40.50	-1.75	-4.14
SUPER	0.83	-0.03	-3.49
EA	44.00	-1.25	-2.76
TASCO	24.10	-0.60	-2.43
PRM	8.50	-0.20	-2.30
CHG	2.64	-0.06	-2.22
JMT	33.50	-0.75	-2.19

## 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
25/08/2020	54,959	42,566	12,393	23,001	23,465	-464	76,294	88,223	-11,929	154,254	355,915

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2020	20,777	24,536	-3,759	5,669	7,910	-2,241	29,078	23,078	6,000	55,524	42,295

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/08/2020	0	0	0	3,478	5,943	-2,465	8,555	6,090	2,465	12,033	47,452