

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Aug-20	25-Aug-20	Change	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20
S50Q20	Aug 2020	856.70	852.20	4.5 0.53 %	127	23.30 %	103	-7.21 %	111	-4.31 %	116	-1.69 %	118
S50U20	Sep 2020	854.00	850.50	3.5 0.41 %	329,341	3.49 %	318,245	2.34 %	310,961	2.50 %	303,391	-0.90 %	306,140
S50V20	Oct 2020	852.60	849.10	3.5 0.41 %	65	20.37 %	54	3.85 %	52	-3.70 %	54	8.00 %	50
S50Z20	Dec 2020	851.20	847.10	4.1 0.48 %	28,417	5.39 %	26,963	0.88 %	26,727	1.20 %	26,411	5.33 %	25,074
S50H21	Mar 2021	847.60	844.00	3.6 0.43 %	7,394	0.54 %	7,354	-1.63 %	7,476	4.40 %	7,161	2.05 %	7,017
S50M21	Jun 2021	843.80	840.20	3.6 0.43 %	3,086	-3.44 %	3,196	3.60 %	3,085	0.19 %	3,079	0.98 %	3,049

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Aug-20	25-Aug-20	Change	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20
VGIU20	Sep 2020	5,565	6.80	6.00	0.80 13.33 %	5,133	10.39 %	4,650	27.57 %	3,645	-0.05 %	3,647	-14.13 %	4,247
PRMU20	Sep 2020	3,511	8.70	8.49	0.21 2.47 %	8,681	-14.66 %	10,172	0.00 %	10,172	-0.02 %	10,174	5.17 %	9,674
PRMZ20	Dec 2020	3,300	8.66	8.45	0.21 2.49 %	9,001	-7.22 %	9,701	0.00 %	9,701	-9.34 %	10,701	-4.46 %	11,201
SUPERU20	Sep 2020	3,003	0.82	0.83	-0.01 -1.20 %	97,304	0.00 %	97,306	2.08 %	95,323	-4.06 %	99,360	-1.98 %	101,368
SUPERZ20	Dec 2020	3,000	0.82	0.83	-0.01 -1.20 %	8,051	0.00 %	8,051	0.25 %	8,031	0.00 %	8,031	0.00 %	8,031
TMBZ20	Dec 2020	3,000	0.92	0.94	-0.02 -2.13 %	31,673	10.46 %	28,673	0.07 %	28,654	38.73 %	20,654	0.00 %	20,654
THANIZ20X	Dec 2020	2,990	3.35	3.15	0.20 6.35 %	2,990	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	2,040
MINTM21	Jun 2021	2,800	22.28	21.96	0.32 1.46 %	10,304	30.36 %	7,904	0.00 %	7,904	-3.89 %	8,224	1.23 %	8,124
VGIZ20	Dec 2020	2,302	6.79	5.99	0.80 13.36 %	6,905	49.95 %	4,605	2.22 %	4,505	-47.03 %	8,505	0.00 %	8,505
MINTU20X	Sep 2020	1,999	22.20	21.88	0.32 1.46 %	5,857	-10.96 %	6,578	-11.69 %	7,449	21.08 %	6,152	-0.08 %	6,157

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			26-Aug-20	(+/-)	25-Aug-2	(+/-)	24-Aug-20	(+/-)	21-Aug-20	(+/-)	20-Aug-20	26-Aug-20	25-Aug-20	Change
BLANDZ20	Dec 2020	500	185,044	0.00 %	185,044	0.27 %	184,544	0.00 %	184,544	0.00 %	184,544	0.99	1.01	-0.02 -2 %
SUPERU20	Sep 2020	3,003	97,304	0.00 %	97,306	2.08 %	95,323	-4.06 %	99,360	-1.98 %	101,368	0.82	0.83	-0.01 -1.2 %
JASU20	Sep 2020	14	53,017	0.02 %	53,007	0.00 %	53,005	1.13 %	52,411	0.01 %	52,407	2.95	2.97	-0.02 -0.7 %
BTSZ20X	Dec 2020	1,803	43,267	-2.03 %	44,164	-3.28 %	45,664	-3.79 %	47,464	-0.42 %	47,663	10.62	10.37	0.3 2.41 %
TMBU20	Sep 2020	52	37,676	0.00 %	37,675	0.38 %	37,534	0.19 %	37,464	0.11 %	37,423	0.93	0.93	0 0 %
RSU20	Sep 2020	100	34,286	0.29 %	34,186	-0.29 %	34,286	-0.29 %	34,387	-0.29 %	34,486	19.58	19.58	0 0 %
TMBZ20	Dec 2020	3,000	31,673	10.46 %	28,673	0.07 %	28,654	38.73 %	20,654	0.00 %	20,654	0.92	0.94	-0.02 -2.1 %
WHAU20	Sep 2020	557	26,646	1.94 %	26,140	0.19 %	26,090	-3.89 %	27,146	3.92 %	26,121	3.33	3.26	0.07 2.15 %
SIRIU20	Sep 2020	20	25,547	-0.02 %	25,553	1.95 %	25,064	-0.04 %	25,073	0.00 %	25,072	0.72	0.73	-0.01 -1.4 %
KTCZ20	Dec 2020	810	21,222	0.05 %	21,212	0.01 %	21,209	3.62 %	20,468	13.03 %	18,108	30.81	29.15	1.7 5.69 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	6.80	0.85	14.29
THANI	3.56	0.42	13.38
SAWAD	47.75	4.25	9.77
KCE	31.00	2.25	7.83
TASCO	25.75	1.65	6.85
PRM	9.05	0.55	6.47
AMATA	13.60	0.60	4.62
BEAUTY	1.43	0.06	4.38
AEONTS	101.00	3.75	3.86
MTC	50.50	1.75	3.59

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	26.00	-0.75	-2.80
THCOM	6.00	-0.15	-2.44
MAJOR	16.30	-0.30	-1.81
PTG	19.20	-0.30	-1.54
SCC	351.00	-5.00	-1.40
INTUCH	55.00	-0.75	-1.35
BCH	15.30	-0.20	-1.29
SUPER	0.82	-0.01	-1.20
TISCO	67.25	-0.75	-1.10
BDMS	20.20	-0.20	-0.98

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
26/08/2020	67,102	62,091	5,011	32,993	32,306	687	96,330	102,028	-5,698	196,425	368,430

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2020	17,420	18,914	-1,494	7,849	8,005	-156	22,211	20,561	1,650	47,480	41,287

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2020	0	0	0	1,751	887	864	6,204	7,068	-864	7,955	47,766