

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Aug-20	26-Aug-20	Change	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20
S50Q20	Aug 2020	858.30	856.70	1.6 0.19 %	134	5.51 %	127	23.30 %	103	-7.21 %	111	-4.31 %	116
S50U20	Sep 2020	855.80	854.00	1.8 0.21 %	336,076	2.04 %	329,341	3.49 %	318,245	2.34 %	310,961	2.50 %	303,391
S50V20	Oct 2020	853.00	852.60	0.4 0.05 %	70	7.69 %	65	20.37 %	54	3.85 %	52	-3.70 %	54
S50Z20	Dec 2020	853.10	851.20	1.9 0.22 %	28,172	-0.86 %	28,417	5.39 %	26,963	0.88 %	26,727	1.20 %	26,411
S50H21	Mar 2021	849.70	847.60	2.1 0.25 %	7,384	-0.14 %	7,394	0.54 %	7,354	-1.63 %	7,476	4.40 %	7,161
S50M21	Jun 2021	845.80	843.80	2 0.24 %	2,991	-3.08 %	3,086	-3.44 %	3,196	3.60 %	3,085	0.19 %	3,079

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Aug-20	26-Aug-20	Change	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20
VGIU20	Sep 2020	8,302	7.20	6.80	0.40 5.88 %	4,172	-18.72 %	5,133	10.39 %	4,650	27.57 %	3,645	-0.05 %	3,647
TRUEZ20	Dec 2020	5,034	3.36	3.43	-0.07 -2.04 %	11,505	77.49 %	6,482	18.37 %	5,476	-0.04 %	5,478	-0.07 %	5,482
VGIZ20	Dec 2020	4,915	7.25	6.79	0.46 6.77 %	8,817	27.69 %	6,905	49.95 %	4,605	2.22 %	4,505	-47.03 %	8,505
MINTM21	Jun 2021	4,440	22.28	22.28	0.00 0.00 %	7,164	-30.47 %	10,304	30.36 %	7,904	0.00 %	7,904	-3.89 %	8,224
CKPU20	Sep 2020	4,134	5.85	5.55	0.30 5.41 %	5,166	-8.45 %	5,643	-0.21 %	5,655	-0.81 %	5,701	15.31 %	4,944
THANIU20X	Sep 2020	3,453	3.79	3.43	0.36 10.50 %	1,250	-3.55 %	1,296	122.64 %	106	-95.74 %	2,490	26.40 %	1,970
PRMU20	Sep 2020	3,000	8.84	8.70	0.14 1.61 %	10,681	23.04 %	8,681	-14.66 %	10,172	0.00 %	10,172	-0.02 %	10,174
THCOMU20	Sep 2020	2,994	6.45	5.98	0.47 7.86 %	2,386	-28.26 %	3,326	18.74 %	2,801	-19.14 %	3,464	5.42 %	3,286
AAVU20	Sep 2020	2,797	2.00	1.86	0.14 7.53 %	7,110	44.87 %	4,908	0.02 %	4,907	-9.08 %	5,397	-8.34 %	5,888
IRPCU20	Sep 2020	2,550	2.45	2.43	0.02 0.82 %	18,965	-4.98 %	19,959	-0.57 %	20,074	2.55 %	19,574	3.09 %	18,988

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			27-Aug-20	(+/-)	26-Aug-2	(+/-)	25-Aug-20	(+/-)	24-Aug-20	(+/-)	21-Aug-20	27-Aug-20	26-Aug-20	Change
BLANDZ20	Dec 2020	0	185,044	0.00 %	185,044	0.00 %	185,044	0.27 %	184,544	0.00 %	184,544	0.99	0.99	0 0 %
SUPERU20	Sep 2020	21	97,295	-0.01 %	97,304	0.00 %	97,306	2.08 %	95,323	-4.06 %	99,360	0.83	0.82	0.01 1.22 %
JASU20	Sep 2020	2,025	54,029	1.91 %	53,017	0.02 %	53,007	0.00 %	53,005	1.13 %	52,411	3.00	2.95	0.05 1.69 %
BTSZ20X	Dec 2020	1,704	41,571	-3.92 %	43,267	-2.03 %	44,164	-3.28 %	45,664	-3.79 %	47,464	10.50	10.62	-0.1 -1.1 %
TMBU20	Sep 2020	1,374	38,900	3.25 %	37,676	0.00 %	37,675	0.38 %	37,534	0.19 %	37,464	0.94	0.93	0.01 1.08 %
RSU20	Sep 2020	0	34,286	0.00 %	34,286	0.29 %	34,186	-0.29 %	34,286	-0.29 %	34,387	19.38	19.58	-0.2 -1.0 %
TMBZ20	Dec 2020	0	31,673	0.00 %	31,673	10.46 %	28,673	0.07 %	28,654	38.73 %	20,654	0.93	0.92	0.01 1.09 %
WHAU20	Sep 2020	33	26,639	-0.03 %	26,646	1.94 %	26,140	0.19 %	26,090	-3.89 %	27,146	3.30	3.33	-0.03 -0.9 %
SIRIU20	Sep 2020	5	25,542	-0.02 %	25,547	-0.02 %	25,553	1.95 %	25,064	-0.04 %	25,073	0.72	0.72	0 0 %
KTCZ20	Dec 2020	701	21,422	0.94 %	21,222	0.05 %	21,212	0.01 %	21,209	3.62 %	20,468	30.13	30.81	-0.7 -2.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	3.32	0.32	10.67
THANI	3.90	0.34	9.55
MBK	12.90	1.10	9.32
AAV	2.08	0.16	8.33
THCOM	6.45	0.45	7.50
VGI	7.30	0.50	7.35
GULF	33.50	2.00	6.35
AEONTS	107.00	6.00	5.94
BCPG	13.20	0.60	4.76
ICHI	8.85	0.40	4.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LH	7.50	-0.25	-3.23
KCE	30.00	-1.00	-3.23
HANA	40.50	-1.25	-2.99
EGCO	222.00	-6.00	-2.63
TRUE	3.36	-0.08	-2.33
EA	43.50	-1.00	-2.25
PRM	8.85	-0.20	-2.21
PTTGC	47.50	-1.00	-2.06
BTS	10.50	-0.20	-1.87
PLANB	5.75	-0.10	-1.71

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
27/08/2020	51,666	49,304	2,362	27,256	26,821	435	77,662	80,459	-2,797	156,584	374,827

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/08/2020	29,678	26,597	3,081	10,630	10,908	-278	31,037	33,840	-2,803	71,345	38,782

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/08/2020	0	0	0	2,862	3,617	-755	7,794	7,039	755	10,656	48,758