

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Aug-20	28-Aug-20	Change	31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	
S50U20	Sep 2020	841.90	850.70	-8.8 -1.03 %	353,456	2.31 %	345,491	2.80 %	336,076	2.04 %	329,341	3.49 %	318,245	
S50V20	Oct 2020	841.40	850.00	-8.6 -1.01 %	65	3.17 %	63	-10.00 %	70	7.69 %	65	20.37 %	54	
S50X20	Nov 2020	842.90	846.50	-3.6 -0.43 %	3	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
S50Z20	Dec 2020	839.50	848.10	-8.6 -1.01 %	28,419	-2.04 %	29,011	2.98 %	28,172	-0.86 %	28,417	5.39 %	26,963	
S50H21	Mar 2021	836.30	845.00	-8.7 -1.03 %	7,055	-1.18 %	7,139	-3.32 %	7,384	-0.14 %	7,394	0.54 %	7,354	
S50M21	Jun 2021	832.50	841.40	-8.9 -1.06 %	3,262	-1.57 %	3,314	10.80 %	2,991	-3.08 %	3,086	-3.44 %	3,196	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Aug-20	28-Aug-20	Change	31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	
TRUEU20	Sep 2020	6,362	3.35	3.40	-0.05 -1.47 %	17,276	30.82 %	13,206	-3.87 %	13,737	0.19 %	13,711	-3.70 %	14,238	
TKNH21	Mar 2021	3,000	10.42	10.80	-0.38 -3.52 %	3,500	600.00 %	500	0.00 %	500	0.00 %	500	0.00 %	500	
BTSZ20X	Dec 2020	2,600	10.62	10.49	0.13 1.24 %	39,671	-3.41 %	41,071	-1.20 %	41,571	-3.92 %	43,267	-2.03 %	44,164	
SUPERZ20	Dec 2020	2,400	0.82	0.84	-0.02 -2.38 %	9,456	34.01 %	7,056	0.07 %	7,051	-12.42 %	8,051	0.00 %	8,051	
CKPU20	Sep 2020	2,363	6.01	5.83	0.18 3.09 %	3,997	-30.75 %	5,772	11.73 %	5,166	-8.45 %	5,643	-0.21 %	5,655	
LHZ20	Dec 2020	2,210	7.26	7.31	-0.05 -0.68 %	4,438	-26.38 %	6,028	49.65 %	4,028	133.10 %	1,728	6.27 %	1,626	
IRPCU20	Sep 2020	2,142	2.37	2.42	-0.05 -2.07 %	19,245	2.92 %	18,699	-1.40 %	18,965	-4.98 %	19,959	-0.57 %	20,074	
ICHU20	Sep 2020	2,010	9.00	9.15	-0.15 -1.64 %	1,048	-32.43 %	1,551	189.37 %	536	0.00 %	536	0.00 %	536	
TKNU20	Sep 2020	2,007	10.52	10.90	-0.38 -3.49 %	2,527	-28.27 %	3,523	0.11 %	3,519	74.29 %	2,019	-21.10 %	2,559	
MINTM21	Jun 2021	1,700	22.26	23.12	-0.86 -3.72 %	6,200	-12.68 %	7,100	-0.89 %	7,164	-30.47 %	10,304	30.36 %	7,904	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			31-Aug-20	(+/-)	28-Aug-20	(+/-)	27-Aug-20	(+/-)	26-Aug-20	(+/-)	25-Aug-20	31-Aug-20	28-Aug-20	Change	
BLANDZ20	Dec 2020	0	184,544	0.00 %	184,544	-0.27 %	185,044	0.00 %	185,044	0.00 %	185,044	0.99	1.01	-0.02 -2 %	
SUPERU20	Sep 2020	83	97,307	0.01 %	97,295	0.00 %	97,295	-0.01 %	97,304	0.00 %	97,306	0.82	0.84	-0.02 -2.4 %	
JASU20	Sep 2020	512	54,537	0.93 %	54,034	0.01 %	54,029	1.91 %	53,017	0.02 %	53,007	2.95	2.96	-0.01 -0.3 %	
BTSZ20X	Dec 2020	2,600	39,671	-3.41 %	41,071	-1.20 %	41,571	-3.92 %	43,267	-2.03 %	44,164	10.62	10.49	0.1 1.24 %	
TMBU20	Sep 2020	1,345	38,777	-0.24 %	38,872	-0.07 %	38,900	3.25 %	37,676	0.00 %	37,675	0.94	0.95	-0.01 -1.1 %	
TMBZ20	Dec 2020	1,520	37,082	4.22 %	35,579	12.33 %	31,673	0.00 %	31,673	10.46 %	28,673	0.93	0.95	-0.02 -2.1 %	
RSU20	Sep 2020	100	34,186	-0.29 %	34,286	0.00 %	34,286	0.00 %	34,286	0.29 %	34,186	18.78	19.08	-0.3 -1.6 %	
WHAU20	Sep 2020	113	27,072	-0.24 %	27,137	1.87 %	26,639	-0.03 %	26,646	1.94 %	26,140	3.19	3.26	-0.07 -2.2 %	
SIRIU20	Sep 2020	1,056	24,991	-4.03 %	26,041	1.95 %	25,542	-0.02 %	25,547	-0.02 %	25,553	0.72	0.73	-0.01 -1.4 %	
KTCZ20	Dec 2020	1,505	22,026	4.28 %	21,122	-1.40 %	21,422	0.94 %	21,222	0.05 %	21,212	29.80	30.00	-0.2 -0.7 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	15.60	0.60	4.00
AAV	2.10	0.08	3.96
CKP	6.05	0.20	3.42
TOA	39.50	1.25	3.27
SCC	354.00	11.00	3.21
GLOBAL	20.50	0.60	3.02
SGP	8.95	0.20	2.29
TQM	126.00	2.50	2.02
BDMS	20.80	0.40	1.96
STA	26.00	0.50	1.96

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	14.10	-0.70	-4.73
SAWAD	45.75	-2.25	-4.69
BCPG	12.80	-0.60	-4.48
CPF	32.25	-1.50	-4.44
ICHI	8.90	-0.40	-4.30
MTC	49.75	-2.00	-3.86
GULF	31.50	-1.25	-3.82
PSL	4.68	-0.18	-3.70
IRPC	2.34	-0.08	-3.31
KCE	29.25	-1.00	-3.31

## 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
31/08/2020	84,135	87,130	-2,995	31,052	30,380	672	90,723	88,400	2,323	205,910	392,260

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2020	18,690	19,408	-718	4,673	4,520	153	21,900	21,335	565	45,263	36,819

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/08/2020	0	0	0	3,141	4,955	-1,814	10,537	8,723	1,814	13,678	51,543