

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Aug-20	03-Aug-20	Change	04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20
S50Q20	Aug 2020	857.00	849.50	7.5 0.88 %	135	-5.59 %	143	55.43 %	92	2.22 %	90	-18.18 %	110
S50U20	Sep 2020	855.20	847.90	7.3 0.86 %	277,389	-3.08 %	286,192	4.11 %	274,892	-0.51 %	276,297	5.21 %	262,605
S50V20	Oct 2020	852.50	845.10	7.4 0.88 %	21	110.00 %	10	150.00 %	4	0.00 %	0	0.00 %	0
S50Z20	Dec 2020	853.10	846.10	7 0.83 %	21,265	6.19 %	20,025	0.85 %	19,857	5.56 %	18,811	0.67 %	18,686
S50H21	Mar 2021	849.30	842.50	6.8 0.81 %	6,435	0.93 %	6,376	-1.06 %	6,444	2.68 %	6,276	3.00 %	6,093
S50M21	Jun 2021	845.10	838.50	6.6 0.79 %	2,693	0.19 %	2,688	5.25 %	2,554	-0.51 %	2,567	2.19 %	2,512

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Aug-20	03-Aug-20	Change	04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20
TPIPLZ20	Dec 2020	10,001	1.32	1.33	-0.01 -0.75 %	13,521	284.12 %	3,520	0.00 %	3,520	0.00 %	3,520	0.00 %	3,520
TPIPLU20	Sep 2020	7,020	1.33	1.34	-0.01 -0.75 %	4,012	-63.55 %	11,007	20.73 %	9,117	5.80 %	8,617	13.17 %	7,614
TPIPPU20	Sep 2020	5,103	4.44	4.02	0.42 10.45 %	2,113	0.00 %	10	0.00 %	10	0.00 %	10	0.00 %	10
SUPERU20	Sep 2020	4,104	0.94	0.91	0.03 3.30 %	165,421	-1.17 %	167,383	-6.40 %	178,836	-9.58 %	197,779	-15.78 %	234,831
MINTM21	Jun 2021	4,100	18.47	18.17	0.30 1.65 %	7,000	2.94 %	6,800	-1.45 %	6,900	2.99 %	6,700	8.06 %	6,200
CKPU20	Sep 2020	3,820	5.53	5.53	0.00 0.00 %	10,528	19.39 %	8,818	5.60 %	8,350	-15.75 %	9,911	3.26 %	9,598
IRPCU20	Sep 2020	2,966	2.53	2.50	0.03 1.20 %	24,184	3.28 %	23,417	11.91 %	20,925	-5.64 %	22,176	10.24 %	20,116
KCEU20	Sep 2020	2,667	27.12	27.10	0.02 0.07 %	4,064	-16.65 %	4,876	9.18 %	4,466	-7.67 %	4,837	2.52 %	4,718
JASU20	Sep 2020	2,027	3.41	3.39	0.02 0.59 %	55,402	0.95 %	54,878	-3.38 %	56,796	-6.34 %	60,640	1.71 %	59,623
THANIU20	Sep 2020	2,000	3.65	3.61	0.04 1.11 %	13,686	0.00 %	13,686	22.36 %	11,185	0.00 %	11,185	-8.21 %	12,185
PRMU20	Sep 2020	2,000	9.23	9.32	-0.09 -0.97 %	13,047	8.30 %	12,047	-7.62 %	13,040	17.07 %	11,139	30.40 %	8,542

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20	(+/-)	30-Jul-20	(+/-)	29-Jul-20	04-Aug-20	03-Aug-20	Change
BLANDZ20	Dec 2020	1,000	178,544	0.56 %	177,544	0.00 %	177,544	0.00 %	177,544	0.00 %	177,544	1.00	1.01	-0.01 -1 %
SUPERU20	Sep 2020	4,104	165,421	-1.17 %	167,383	-6.40 %	178,836	-9.58 %	197,779	-15.78 %	234,831	0.94	0.91	0.03 3.3 %
JASU20	Sep 2020	2,027	55,402	0.95 %	54,878	-3.38 %	56,796	-6.34 %	60,640	1.71 %	59,623	3.41	3.39	0.02 0.59 %
TMBU20	Sep 2020	43	44,639	-0.04 %	44,655	0.12 %	44,601	0.02 %	44,592	0.00 %	44,594	0.95	0.95	0 0 %
RSU20	Sep 2020	750	37,892	1.47 %	37,342	-0.61 %	37,572	-0.84 %	37,892	-1.56 %	38,492	18.77	18.57	0.2 1.08 %
BTSZ20X	Dec 2020	10	30,653	0.03 %	30,643	0.00 %	30,642	0.00 %	30,642	-0.33 %	30,742	10.29	10.18	0.1 1.08 %
WHAU20	Sep 2020	577	27,834	-1.74 %	28,327	-0.14 %	28,368	-3.62 %	29,432	-0.66 %	29,627	3.34	3.34	0 0 %
SIRIU20	Sep 2020	1,526	26,375	5.97 %	24,888	0.14 %	24,852	-28.51 %	34,762	0.02 %	34,755	0.71	0.71	0 0 %
IRPCU20	Sep 2020	2,966	24,184	3.28 %	23,417	11.91 %	20,925	-5.64 %	22,176	10.24 %	20,116	2.53	2.50	0.03 1.2 %

QHZ20 Dec 2020 567 16,581 -3.31% 17,148 3.00% 16,648 6.39% 15,648 3.30% 15,148 2.08 2.05 0.03 1.46%

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.15	0.60	7.95
TPIPP	4.38	0.30	7.35
BANPU	5.75	0.30	5.50
HANA	38.50	1.75	4.76
MTC	51.25	2.25	4.59
TOA	40.50	1.75	4.52
SAWAD	49.50	2.00	4.21
AP	6.45	0.25	4.03
MINT	18.60	0.70	3.91
EPG	5.05	0.19	3.91

#### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	113.50	-9.50	-7.72
COM7	37.75	-1.75	-4.43
LPN	5.00	-0.15	-2.91
BH	110.50	-3.00	-2.64
TASCO	28.00	-0.75	-2.61
KCE	28.00	-0.50	-1.75
TVO	29.25	-0.50	-1.68
ICHI	8.80	-0.15	-1.68
PTT	38.00	-0.50	-1.30
BLAND	1.02	-0.01	-0.97

### 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
04/08/2020	53,264	49,425	3,839	23,647	23,348	299	80,882	85,020	-4,138	157,793	307,938

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2020	10,990	11,804	-814	6,940	7,010	-70	15,975	15,091	884	33,905	39,149

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/08/2020	0	0	0	6,722	2,670	4,052	4,501	8,553	-4,052	11,223	41,767