

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Aug-20	05-Aug-20	Change	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20
S50Q20	Aug 2020	863.10	862.00	1.1 0.13 %	162	0.62 %	161	19.26 %	135	-5.59 %	143	55.43 %	92
S50U20	Sep 2020	856.80	859.40	-2.6 -0.3 %	266,349	2.16 %	260,716	-6.01 %	277,389	-3.08 %	286,192	4.11 %	274,892
S50V20	Oct 2020	859.30	857.60	1.7 0.2 %	27	3.85 %	26	23.81 %	21	110.00 %	10	150.00 %	4
S50Z20	Dec 2020	854.70	857.40	-2.7 -0.31 %	21,273	-0.39 %	21,356	0.43 %	21,265	6.19 %	20,025	0.85 %	19,857
S50H21	Mar 2021	851.00	853.70	-2.7 -0.32 %	6,665	2.37 %	6,511	1.18 %	6,435	0.93 %	6,376	-1.06 %	6,444
S50M21	Jun 2021	846.90	849.80	-2.9 -0.34 %	2,698	-0.63 %	2,715	0.82 %	2,693	0.19 %	2,688	5.25 %	2,554

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Aug-20	05-Aug-20	Change	06-Aug-20	(+/-)	05-Aug-20	(+/-)	04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20
SUPERU20	Sep 2020	6,139	0.95	0.94	0.01 1.06 %	169,462	2.41 %	165,481	0.04 %	165,421	-1.17 %	167,383	-6.40 %	178,836
PRMZ20	Dec 2020	5,500	9.16	9.33	-0.17 -1.82 %	7,501	49.99 %	5,001	24.99 %	4,001	14.28 %	3,501	59.06 %	2,201
THANIU20	Sep 2020	5,400	3.96	4.19	-0.23 -5.49 %	8,783	-4.36 %	9,183	-32.90 %	13,686	0.00 %	13,686	22.36 %	11,185
PRMU20	Sep 2020	5,035	9.20	9.37	-0.17 -1.81 %	11,545	-14.78 %	13,548	3.84 %	13,047	8.30 %	12,047	-7.62 %	13,040
WHAU20	Sep 2020	4,929	3.49	3.50	-0.01 -0.29 %	23,786	-13.54 %	27,512	-1.16 %	27,834	-1.74 %	28,327	-0.14 %	28,368
HMPROU20	Sep 2020	4,170	16.15	15.95	0.20 1.25 %	2,939	-8.78 %	3,222	33.25 %	2,418	4.31 %	2,318	10.17 %	2,104
LPNZ20	Dec 2020	3,503	4.77	4.96	-0.19 -3.83 %	4,520	-35.59 %	7,018	0.00 %	7,018	0.06 %	7,014	27.20 %	5,514
LPNU20	Sep 2020	3,319	4.90	5.10	-0.20 -3.92 %	6,243	-10.15 %	6,948	-6.68 %	7,445	7.17 %	6,947	-6.64 %	7,441
THCOMU20	Sep 2020	3,262	6.01	5.47	0.54 9.87 %	2,911	213.69 %	928	1.20 %	917	-53.26 %	1,962	34.94 %	1,454
JASU20	Sep 2020	3,101	3.40	3.41	-0.01 -0.29 %	57,994	1.91 %	56,909	2.72 %	55,402	0.95 %	54,878	-3.38 %	56,796

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			06-Aug-20	(+/-)	05-Aug-2	(+/-)	04-Aug-20	(+/-)	03-Aug-20	(+/-)	31-Jul-20	06-Aug-20	05-Aug-20	Change	
BLANDZ20	Dec 2020	500	179,044	0.28 %	178,544	0.00 %	178,544	0.56 %	177,544	0.00 %	177,544	1.00	1.01	-0.01	-1 %
SUPERU20	Sep 2020	6,139	169,462	2.41 %	165,481	0.04 %	165,421	-1.17 %	167,383	-6.40 %	178,836	0.95	0.94	0.01	1.06 %
JASU20	Sep 2020	3,101	57,994	1.91 %	56,909	2.72 %	55,402	0.95 %	54,878	-3.38 %	56,796	3.40	3.41	-0.01	-0.3 %
TMBU20	Sep 2020	515	44,039	-1.12 %	44,539	-0.22 %	44,639	-0.04 %	44,655	0.12 %	44,601	0.96	0.96	0	0 %
RSU20	Sep 2020	900	37,792	0.53 %	37,592	-0.79 %	37,892	1.47 %	37,342	-0.61 %	37,572	17.77	18.87	-1	-5.8 %
BTSZ20X	Dec 2020	0	30,752	0.00 %	30,752	0.32 %	30,653	0.03 %	30,643	0.00 %	30,642	10.13	10.31	-0.2	-1.8 %
IRPCU20	Sep 2020	608	26,211	2.04 %	25,687	6.21 %	24,184	3.28 %	23,417	11.91 %	20,925	2.58	2.61	-0.03	-1.2 %
SIRIU20	Sep 2020	1,536	24,844	-5.77 %	26,365	-0.04 %	26,375	5.97 %	24,888	0.14 %	24,852	0.74	0.73	0.01	1.37 %
WHAU20	Sep 2020	4,929	23,786	-13.54 %	27,512	-1.16 %	27,834	-1.74 %	28,327	-0.14 %	28,368	3.49	3.50	-0.01	-0.3 %
RSM21	Jun 2021	0	22,250	0.00 %	22,250	1.37 %	21,950	0.00 %	21,950	0.00 %	21,950	17.63	18.71	-1	-5.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTCL	3.14	0.36	12.95
THCOM	6.10	0.60	10.91
MEGA	38.25	2.00	5.52
PTTGC	51.25	2.25	4.59
SUPER	0.96	0.03	3.23
BEAUTY	1.49	0.04	2.76
ADVANC	190.00	5.00	2.70
CHG	2.48	0.06	2.48
STPI	4.28	0.08	1.90
STA	27.50	0.50	1.85

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	17.80	-1.10	-5.82
THANI	4.00	-0.24	-5.66
DELTA	111.00	-5.50	-4.72
JMT	29.25	-1.25	-4.10
ESSO	8.00	-0.30	-3.61
VNT	24.60	-0.90	-3.53
SPRC	6.90	-0.25	-3.50
PTG	19.10	-0.60	-3.05
LPN	5.05	-0.15	-2.88
CPN	47.50	-1.25	-2.56

## 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
06/08/2020	55,865	44,278	11,587	23,711	23,221	490	75,842	87,919	-12,077	155,418	297,174

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2020	22,290	25,321	-3,031	19,225	20,243	-1,018	29,841	25,792	4,049	71,356	39,881

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2020	0	0	0	311	4,956	-4,645	9,327	4,682	4,645	9,638	43,906