

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------|---------|---------------|----------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 05-May-20 | 30-Apr-20 | Change | | 05-May-20 | (+/-) | 30-Apr-20 | (+/-) | 29-Apr-20 | (+/-) | 28-Apr-20 | (+/-) | 27-Apr-20 |
| S50K20 | May 2020 | 855.00 | 871.60 | -16.6 | -1.9 % | 126 | -3.08 % | 130 | 13.04 % | 115 | 8.49 % | 106 | 3.92 % | 102 |
| S50M20 | Jun 2020 | 853.30 | 872.50 | -19.2 | -2.2 % | 244,374 | 1.78 % | 240,091 | 1.00 % | 237,717 | 1.62 % | 233,930 | -0.73 % | 235,645 |
| S50N20 | Jul 2020 | 850.70 | 867.10 | -16.4 | -1.89 % | 43 | -10.42 % | 48 | 11.63 % | 43 | 0.00 % | 0 | 0.00 % | 0 |
| S50U20 | Sep 2020 | 847.20 | 866.70 | -19.5 | -2.25 % | 14,422 | 3.52 % | 13,931 | 0.19 % | 13,904 | 1.00 % | 13,766 | 1.12 % | 13,613 |
| S50Z20 | Dec 2020 | 845.90 | 865.00 | -19.1 | -2.21 % | 6,037 | 2.65 % | 5,881 | -0.51 % | 5,911 | -0.84 % | 5,961 | 0.68 % | 5,921 |
| S50H21 | Mar 2021 | 841.30 | 860.30 | -19 | -2.21 % | 1,679 | 6.47 % | 1,577 | 11.45 % | 1,415 | 2.54 % | 1,380 | 2.07 % | 1,352 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|--------|---------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 05-May-20 | 30-Apr-20 | Change | | 05-May-20 | (+/-) | 30-Apr-20 | (+/-) | 29-Apr-20 | (+/-) | 28-Apr-20 | (+/-) | 27-Apr-20 |
| SUPERM20 | Jun 2020 | 9,047 | 0.60 | 0.60 | 0.00 | 0.00 % | 19,272 | 57.05 % | 12,271 | 20.91 % | 10,149 | 66.40 % | 6,099 | -14.09 % | 7,099 |
| WHAU20 | Sep 2020 | 6,501 | 2.61 | 2.68 | -0.07 | -2.61 % | 28,595 | -8.04 % | 31,094 | -8.79 % | 34,089 | 0.00 % | 34,088 | -8.94 % | 37,435 |
| TRUEM20 | Jun 2020 | 6,008 | 3.27 | 3.35 | -0.08 | -2.39 % | 23,846 | -0.89 % | 24,061 | -19.02 % | 29,712 | -3.59 % | 30,819 | -8.68 % | 33,750 |
| WHAM20 | Jun 2020 | 5,083 | 2.64 | 2.71 | -0.07 | -2.58 % | 9,709 | -9.38 % | 10,714 | -1.65 % | 10,894 | 4.69 % | 10,406 | 5.52 % | 9,862 |
| SUPERZ20 | Dec 2020 | 5,000 | 0.60 | 0.60 | 0.00 | 0.00 % | 5,000 | 0.00 % | 0 | 0.00 % | 0 | 0.00 % | 0 | 0.00 % | 0 |
| AAVM20 | Jun 2020 | 4,202 | 1.73 | 1.83 | -0.10 | -5.46 % | 4,459 | -39.65 % | 7,389 | 89.61 % | 3,897 | -48.84 % | 7,618 | 50.52 % | 5,061 |
| SPRCZ20 | Dec 2020 | 3,500 | 5.92 | 5.59 | 0.33 | 5.90 % | 1,500 | -62.50 % | 4,000 | 0.00 % | 4,000 | 14.29 % | 3,500 | 0.00 % | 3,500 |
| KCEM20 | Jun 2020 | 3,365 | 15.90 | 17.60 | -1.70 | -9.66 % | 1,635 | -4.78 % | 1,717 | 29.39 % | 1,327 | -7.20 % | 1,430 | 7.52 % | 1,330 |
| ESSOM20 | Jun 2020 | 3,062 | 5.49 | 5.10 | 0.39 | 7.65 % | 2,071 | 86.24 % | 1,112 | -15.24 % | 1,312 | 0.00 % | 1,312 | 18.09 % | 1,111 |
| SIRIM20 | Jun 2020 | 3,017 | 0.70 | 0.71 | -0.01 | -1.41 % | 40,681 | 7.98 % | 37,675 | 0.07 % | 37,648 | -0.02 % | 37,655 | 0.04 % | 37,639 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------|--------|
| | | | 05-May-20 | (+/-) | 30-Apr-20 | (+/-) | 29-Apr-20 | (+/-) | 28-Apr-20 | (+/-) | 27-Apr-20 | 05-May-20 | 30-Apr-20 | Change | |
| BANPUU20 | Sep 2020 | 100 | 52,062 | 0.19 % | 51,962 | 0.00 % | 51,960 | 0.00 % | 51,959 | 0.00 % | 51,958 | 5.61 | 5.66 | -0.05 | -0.9 % |
| SIRIM20 | Jun 2020 | 3,017 | 40,681 | 7.98 % | 37,675 | 0.07 % | 37,648 | -0.02 % | 37,655 | 0.04 % | 37,639 | 0.70 | 0.71 | -0.01 | -1.4 % |
| RSU20 | Sep 2020 | 0 | 33,804 | 0.00 % | 33,804 | 0.60 % | 33,604 | 0.00 % | 33,604 | 0.00 % | 33,604 | 10.39 | 11.00 | -0.6 | -5.6 % |
| RSM20 | Jun 2020 | 246 | 33,139 | -0.13 % | 33,182 | -0.30 % | 33,282 | 0.00 % | 33,282 | -0.28 % | 33,377 | 10.45 | 11.06 | -0.6 | -5.5 % |
| KTCZ20 | Dec 2020 | 0 | 30,068 | 0.00 % | 30,068 | 0.33 % | 29,969 | 0.00 % | 29,969 | 0.00 % | 29,969 | 33.07 | 33.01 | 0.06 | 0.18 % |
| WHAU20 | Sep 2020 | 6,501 | 28,595 | -8.04 % | 31,094 | -8.79 % | 34,089 | 0.00 % | 34,088 | -8.94 % | 37,435 | 2.61 | 2.68 | -0.07 | -2.6 % |
| JASU20 | Sep 2020 | 0 | 28,154 | 0.00 % | 28,154 | 3.69 % | 27,153 | 0.00 % | 27,153 | -1.81 % | 27,653 | 3.74 | 3.85 | -0.1 | -2.9 % |
| BTSM20X | Jun 2020 | 1,012 | 27,687 | -3.50 % | 28,691 | 0.73 % | 28,483 | -0.36 % | 28,585 | -1.35 % | 28,975 | 11.32 | 11.32 | 0 | 0 % |
| TRUEM20 | Jun 2020 | 6,008 | 23,846 | -0.89 % | 24,061 | -19.02 % | 29,712 | -3.59 % | 30,819 | -8.68 % | 33,750 | 3.27 | 3.35 | -0.08 | -2.4 % |
| PRMM20 | Jun 2020 | 500 | 23,634 | -2.07 % | 24,134 | -3.60 % | 25,034 | 0.00 % | 25,034 | 0.00 % | 25,034 | 6.23 | 6.22 | 0.01 | 0.16 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| CKP | 3.96 | 0.16 | 4.21 |
| SUPER | 0.60 | 0.02 | 3.45 |
| SPRC | 6.05 | 0.20 | 3.42 |
| ESSO | 5.55 | 0.15 | 2.78 |
| THCOM | 3.90 | 0.10 | 2.63 |
| STA | 13.20 | 0.20 | 1.54 |
| COM7 | 21.80 | 0.30 | 1.40 |
| KBANK | 86.50 | 0.25 | 0.29 |
| ADVANC | 198.50 | 0.50 | 0.25 |
| INTUCH | 53.50 | 0.00 | 0.00 |
| PTTGC | 37.75 | 0.00 | 0.00 |
| CPF | 27.00 | 0.00 | 0.00 |
| PTG | 13.80 | 0.00 | 0.00 |
| GULF | 38.75 | 0.00 | 0.00 |
| HMPRO | 13.60 | 0.00 | 0.00 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|--------|
| | | (Baht) | (%) |
| PSL | 3.28 | -0.56 | -14.58 |
| KCE | 16.00 | -1.50 | -8.57 |
| CENTEL | 19.80 | -1.80 | -8.33 |
| SPALI | 13.90 | -1.00 | -6.71 |
| THAI | 6.90 | -0.45 | -6.12 |
| IVL | 27.00 | -1.75 | -6.09 |
| EGCO | 269.00 | -17.00 | -5.94 |
| BJC | 38.00 | -2.25 | -5.59 |
| AAV | 1.77 | -0.10 | -5.35 |
| MINT | 20.00 | -1.10 | -5.21 |

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 |
| 05/05/2020 | 47,228 | 50,664 | -3,436 | 18,812 | 22,205 | -3,393 | 62,174 | 55,345 | 6,829 | 128,214 | 266,681 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|-------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 05/05/2020 | 8,612 | 9,458 | -846 | 5,530 | 7,971 | -2,441 | 18,766 | 15,479 | 3,287 | 32,908 | 26,092 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 05/05/2020 | 0 | 0 | 0 | 4,114 | 4,364 | -250 | 5,127 | 4,877 | 250 | 9,241 | 24,896 |