

## Index Futures Focus

| SET50<br>Index Futures | Contract<br>Month | Settle Price |           |              | Open Interest   |                 |                 |                 |           |  |
|------------------------|-------------------|--------------|-----------|--------------|-----------------|-----------------|-----------------|-----------------|-----------|--|
|                        |                   | 08-Jul-20    | 07-Jul-20 | Change       | 08-Jul-20 (+/-) | 07-Jul-20 (+/-) | 03-Jul-20 (+/-) | 02-Jul-20 (+/-) | 01-Jul-20 |  |
| S50N20                 | Jul 2020          | 897.00       | 904.80    | -7.8 -0.86 % | 422 0.24 %      | 421 4.73 %      | 402 2.81 %      | 391 3.17 %      | 379       |  |
| S50Q20                 | Aug 2020          | 894.70       | 903.20    | -8.5 -0.94 % | 73 0.00 %       | 73 -1.35 %      | 74 1.37 %       | 73 4.29 %       | 70        |  |
| S50U20                 | Sep 2020          | 892.50       | 900.10    | -7.6 -0.84 % | 214,442 -1.70 % | 218,141 1.39 %  | 215,149 -3.95 % | 224,005 -8.36 % | 244,434   |  |
| S50Z20                 | Dec 2020          | 890.40       | 898.00    | -7.6 -0.85 % | 15,289 -2.21 %  | 15,635 0.79 %   | 15,512 3.22 %   | 15,028 6.63 %   | 14,093    |  |
| S50H21                 | Mar 2021          | 886.80       | 894.40    | -7.6 -0.85 % | 5,928 0.10 %    | 5,922 1.44 %    | 5,838 2.75 %    | 5,682 4.87 %    | 5,418     |  |
| S50M21                 | Jun 2021          | 882.10       | 889.50    | -7.4 -0.83 % | 987 13.71 %     | 868 29.94 %     | 668 91.95 %     | 348 25.63 %     | 277       |  |

## Block Trade Focus

### Most Active Volume(Contract)

| Single<br>Stock Futures | Contract<br>Month | * Volume<br>(Contract) | Settle Price |           |               | Open Interest   |                 |                 |                 |           |  |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|-----------------|-----------------|-----------------|-----------------|-----------|--|
|                         |                   |                        | 08-Jul-20    | 07-Jul-20 | Change        | 08-Jul-20 (+/-) | 07-Jul-20 (+/-) | 03-Jul-20 (+/-) | 02-Jul-20 (+/-) | 01-Jul-20 |  |
| SUPERU20                | Sep 2020          | 35,119                 | 0.98         | 0.99      | -0.01 -1.01 % | 310,728 -0.33 % | 311,770 -7.18 % | 335,904 2.53 %  | 327,615 4.28 %  | 314,182   |  |
| SUPERH21                | Mar 2021          | 21,000                 | 0.98         | 0.99      | -0.01 -1.01 % | 7,000 -61.11 %  | 18,000 12.50 %  | 16,000 22.00 %  | 5,000 25.00 %   | 4,000     |  |
| SPRCU20                 | Sep 2020          | 6,051                  | 6.60         | 7.00      | -0.40 -5.71 % | 8,769 52.69 %   | 5,743 53.89 %   | 3,732 36.75 %   | 2,729 1.00 %    | 2,702     |  |
| BEAUTYU20               | Sep 2020          | 5,841                  | 1.69         | 1.63      | 0.06 3.68 %   | 12,410 42.61 %  | 8,702 7.34 %    | 8,107 0.32 %    | 8,081 0.64 %    | 8,030     |  |
| ESSOU20                 | Sep 2020          | 4,953                  | 7.60         | 7.87      | -0.27 -3.43 % | 10,158 -8.47 %  | 11,098 -2.65 %  | 11,400 28.78 %  | 8,852 13.87 %   | 7,774     |  |
| WHAU20                  | Sep 2020          | 4,643                  | 3.28         | 3.26      | 0.02 0.61 %   | 42,124 1.43 %   | 41,531 7.04 %   | 38,799 5.42 %   | 36,805 -5.18 %  | 38,815    |  |
| STAU20                  | Sep 2020          | 4,330                  | 28.07        | 29.67     | -1.60 -5.39 % | 6,121 7.09 %    | 5,716 -7.79 %   | 6,199 13.85 %   | 5,445 -15.13 %  | 6,416     |  |
| EAU20                   | Sep 2020          | 4,067                  | 45.05        | 47.80     | -2.75 -5.75 % | 2,547 13.60 %   | 2,242 67.81 %   | 1,336 -3.88 %   | 1,390 57.06 %   | 885       |  |
| PTTU20                  | Sep 2020          | 3,473                  | 39.00        | 39.90     | -0.90 -2.26 % | 5,871 3.65 %    | 5,664 6.15 %    | 5,336 8.43 %    | 4,921 -5.49 %   | 5,207     |  |
| CKPU20                  | Sep 2020          | 3,220                  | 4.81         | 4.69      | 0.12 2.56 %   | 1,976 -35.02 %  | 3,041 -0.52 %   | 3,057 -0.03 %   | 3,058 -0.39 %   | 3,070     |  |

### Most Active OI (Contract)

| Single<br>Stock Futures | Contract<br>Month | Volume<br>(Contract) | * Open Interest |                 |                 |                 |           |           | Settle Price |              |  |
|-------------------------|-------------------|----------------------|-----------------|-----------------|-----------------|-----------------|-----------|-----------|--------------|--------------|--|
|                         |                   |                      | 08-Jul-20 (+/-) | 07-Jul-20 (+/-) | 03-Jul-20 (+/-) | 02-Jul-20 (+/-) | 01-Jul-20 | 08-Jul-20 | 07-Jul-20    | Change       |  |
| SUPERU20                | Sep 2020          | 35,119               | 310,728 -0.33 % | 311,770 -7.18 % | 335,904 2.53 %  | 327,615 4.28 %  | 314,182   | 0.98      | 0.99         | -0.01 -1.0 % |  |
| JASU20                  | Sep 2020          | 620                  | 64,638 0.86 %   | 64,086 0.10 %   | 64,021 -0.02 %  | 64,035 -1.56 %  | 65,052    | 3.63      | 3.65         | -0.02 -0.6 % |  |
| BLANDU20                | Sep 2020          | 8                    | 64,318 0.00 %   | 64,317 -0.44 %  | 64,600 -0.22 %  | 64,744 341.16 % | 14,676    | 1.04      | 1.03         | 0.01 0.97 %  |  |
| BANPUU20                | Sep 2020          | 446                  | 58,712 0.63 %   | 58,345 1.27 %   | 57,616 0.71 %   | 57,212 1.97 %   | 56,108    | 6.19      | 6.21         | -0.02 -0.3 % |  |
| WHAU20                  | Sep 2020          | 4,643                | 42,124 1.43 %   | 41,531 7.04 %   | 38,799 5.42 %   | 36,805 -5.18 %  | 38,815    | 3.28      | 3.26         | 0.02 0.61 %  |  |
| TMBU20                  | Sep 2020          | 29                   | 42,061 0.04 %   | 42,046 1.90 %   | 41,262 -1.21 %  | 41,767 -5.42 %  | 44,160    | 1.06      | 1.06         | 0 0 %        |  |
| SIRIU20                 | Sep 2020          | 63                   | 37,880 0.05 %   | 37,861 4.90 %   | 36,094 -7.21 %  | 38,899 11.53 %  | 34,878    | 0.77      | 0.78         | -0.01 -1.3 % |  |
| RSU20                   | Sep 2020          | 900                  | 36,984 -0.27 %  | 37,084 0.27 %   | 36,984 0.82 %   | 36,685 0.27 %   | 36,585    | 16.25     | 15.95        | 0.3 1.88 %   |  |
| BTSZ20X                 | Dec 2020          | 0                    | 29,840 0.00 %   | 29,840 7.18 %   | 27,840 0.00 %   | 27,840 -0.03 %  | 27,847    | 11.20     | 11.25        | -0.05 -0.4 % |  |
| RSM21                   | Jun 2021          | 0                    | 21,320 0.00 %   | 21,320 5.54 %   | 20,200 0.00 %   | 20,200 1.25 %   | 19,950    | 16.08     | 15.79        | 0.3 1.84 %   |  |

## Block Trade Focus

### Top Gainer (Underlying)

| Stock  | Close | Change |      |
|--------|-------|--------|------|
|        |       | (Baht) | (%)  |
| COM7   | 32.00 | 1.00   | 3.23 |
| BEAUTY | 1.69  | 0.05   | 3.05 |
| PRM    | 7.55  | 0.20   | 2.72 |
| MAJOR  | 15.40 | 0.40   | 2.67 |
| TU     | 13.50 | 0.30   | 2.27 |
| KBANK  | 92.75 | 2.00   | 2.20 |
| CKP    | 4.82  | 0.10   | 2.12 |
| LPN    | 4.86  | 0.10   | 2.10 |
| BCH    | 15.00 | 0.30   | 2.04 |
| TKN    | 10.80 | 0.20   | 1.89 |

### Top Loss (Underlying)

| Stock  | Close | Change |       |
|--------|-------|--------|-------|
|        |       | (Baht) | (%)   |
| STA    | 28.50 | -1.75  | -5.79 |
| TOP    | 44.50 | -2.50  | -5.32 |
| EA     | 45.50 | -2.50  | -5.21 |
| ESSO   | 7.50  | -0.35  | -4.46 |
| GLOBAL | 16.20 | -0.70  | -4.14 |
| AAV    | 2.02  | -0.08  | -3.81 |
| SPRC   | 6.70  | -0.25  | -3.60 |
| PSL    | 5.50  | -0.20  | -3.51 |
| IVL    | 27.75 | -1.00  | -3.48 |
| AOT    | 57.50 | -2.00  | -3.36 |

## 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      |
| 08/07/2020 | 67,573           | 63,732 | 3,841 | 26,167             | 32,511 | -6,344 | 95,986         | 93,483 | 2,503 | 189,726 | 237,141 |

### Precious Metal Futures

| Date       | Foreign Investor |       |       | Local Institutions |        |     | Local Investor |        |        | Total  |        |
|------------|------------------|-------|-------|--------------------|--------|-----|----------------|--------|--------|--------|--------|
|            | Long             | Short | Net   | Long               | Short  | Net | Long           | Short  | Net    | Volume | OI     |
| 08/07/2020 | 10,081           | 4,422 | 5,659 | 12,200             | 11,373 | 827 | 8,552          | 15,038 | -6,486 | 30,833 | 32,837 |

### Currency Futures

| Date       | Foreign Investor |       |     | Local Institutions |       |      | Local Investor |       |     | Total  |        |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
|            | Long             | Short | Net | Long               | Short | Net  | Long           | Short | Net | Volume | OI     |
| 08/07/2020 | 0                | 0     | 0   | 3,968              | 4,908 | -940 | 7,537          | 6,597 | 940 | 11,505 | 33,083 |