

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|------------|---------------|---------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | 05-Aug-20 | 04-Aug-20 | Change | 05-Aug-20 | (+/-) | 04-Aug-20 | (+/-) | 03-Aug-20 | (+/-) | 31-Jul-20 | (+/-) | 30-Jul-20 |
| S50Q20 | Aug 2020 | 862.00 | 857.00 | 5 0.58 % | 161 | 19.26 % | 135 | -5.59 % | 143 | 55.43 % | 92 | 2.22 % | 90 |
| S50U20 | Sep 2020 | 859.40 | 855.20 | 4.2 0.49 % | 260,716 | -6.01 % | 277,389 | -3.08 % | 286,192 | 4.11 % | 274,892 | -0.51 % | 276,297 |
| S50V20 | Oct 2020 | 857.60 | 852.50 | 5.1 0.6 % | 26 | 23.81 % | 21 | 110.00 % | 10 | 150.00 % | 4 | 0.00 % | 0 |
| S50Z20 | Dec 2020 | 857.40 | 853.10 | 4.3 0.5 % | 21,356 | 0.43 % | 21,265 | 6.19 % | 20,025 | 0.85 % | 19,857 | 5.56 % | 18,811 |
| S50H21 | Mar 2021 | 853.70 | 849.30 | 4.4 0.52 % | 6,511 | 1.18 % | 6,435 | 0.93 % | 6,376 | -1.06 % | 6,444 | 2.68 % | 6,276 |
| S50M21 | Jun 2021 | 849.80 | 845.10 | 4.7 0.56 % | 2,715 | 0.82 % | 2,693 | 0.19 % | 2,688 | 5.25 % | 2,554 | -0.51 % | 2,567 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|--------------|---------------|----------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | | 05-Aug-20 | 04-Aug-20 | Change | 05-Aug-20 | (+/-) | 04-Aug-20 | (+/-) | 03-Aug-20 | (+/-) | 31-Jul-20 | (+/-) | 30-Jul-20 |
| THANIU20 | Sep 2020 | 9,006 | 4.19 | 3.65 | 0.54 14.79 % | 9,183 | -32.90 % | 13,686 | 0.00 % | 13,686 | 22.36 % | 11,185 | 0.00 % | 11,185 |
| WHAU20 | Sep 2020 | 7,115 | 3.50 | 3.34 | 0.16 4.79 % | 27,512 | -1.16 % | 27,834 | -1.74 % | 28,327 | -0.14 % | 28,368 | -3.62 % | 29,432 |
| JASU20 | Sep 2020 | 5,516 | 3.41 | 3.41 | 0.00 0.00 % | 56,909 | 2.72 % | 55,402 | 0.95 % | 54,878 | -3.38 % | 56,796 | -6.34 % | 60,640 |
| CKPU20 | Sep 2020 | 5,315 | 5.57 | 5.53 | 0.04 0.72 % | 8,345 | -20.74 % | 10,528 | 19.39 % | 8,818 | 5.60 % | 8,350 | -15.75 % | 9,911 |
| LPNU20 | Sep 2020 | 3,503 | 5.10 | 5.00 | 0.10 2.00 % | 6,948 | -6.68 % | 7,445 | 7.17 % | 6,947 | -6.64 % | 7,441 | 0.01 % | 7,440 |
| SPRCU20 | Sep 2020 | 3,501 | 7.00 | 6.94 | 0.06 0.86 % | 9,860 | 5.34 % | 9,360 | -5.07 % | 9,860 | -0.42 % | 9,902 | 5.03 % | 9,428 |
| SUPERU20 | Sep 2020 | 3,126 | 0.94 | 0.94 | 0.00 0.00 % | 165,481 | 0.04 % | 165,421 | -1.17 % | 167,383 | -6.40 % | 178,836 | -9.58 % | 197,779 |
| WHAZ20 | Dec 2020 | 3,001 | 3.47 | 3.31 | 0.16 4.83 % | 1,046 | -0.10 % | 1,047 | 0.00 % | 1,047 | 0.00 % | 1,047 | 0.00 % | 1,047 |
| HMPROU20 | Sep 2020 | 2,804 | 15.95 | 15.26 | 0.69 4.52 % | 3,222 | 33.25 % | 2,418 | 4.31 % | 2,318 | 10.17 % | 2,104 | 4.94 % | 2,005 |
| ESSOU20 | Sep 2020 | 2,555 | 7.98 | 7.80 | 0.18 2.31 % | 5,849 | -0.36 % | 5,870 | 21.03 % | 4,850 | 0.00 % | 4,850 | -0.31 % | 4,865 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|----------|---------|-----------|---------|--------------|----------|-----------|-----------|-----------|--------------|
| | | | 05-Aug-20 | (+/-) | 04-Aug-2 | (+/-) | 03-Aug-20 | (+/-) | 31-Jul-20 | (+/-) | 30-Jul-20 | 05-Aug-20 | 04-Aug-20 | Change |
| BLANDZ20 | Dec 2020 | 0 | 178,544 | 0.00 % | 178,544 | 0.56 % | 177,544 | 0.00 % | 177,544 | 0.00 % | 177,544 | 1.01 | 1.00 | 0.01 1 % |
| SUPERU20 | Sep 2020 | 3,126 | 165,481 | 0.04 % | 165,421 | -1.17 % | 167,383 | -6.40 % | 178,836 | -9.58 % | 197,779 | 0.94 | 0.94 | 0 0 % |
| JASU20 | Sep 2020 | 5,516 | 56,909 | 2.72 % | 55,402 | 0.95 % | 54,878 | -3.38 % | 56,796 | -6.34 % | 60,640 | 3.41 | 3.41 | 0 0 % |
| RSU20 | Sep 2020 | 400 | 37,592 | -0.79 % | 37,892 | 1.47 % | 37,342 | -0.61 % | 37,572 | -0.84 % | 37,892 | 18.87 | 18.77 | 0.1 0.53 % |
| BTSZ20X | Dec 2020 | 101 | 30,752 | 0.32 % | 30,653 | 0.03 % | 30,643 | 0.00 % | 30,642 | 0.00 % | 30,642 | 10.31 | 10.29 | 0.02 0.19 % |
| WHAU20 | Sep 2020 | 7,115 | 27,512 | -1.16 % | 27,834 | -1.74 % | 28,327 | -0.14 % | 28,368 | -3.62 % | 29,432 | 3.50 | 3.34 | 0.2 4.79 % |
| SIRIU20 | Sep 2020 | 83 | 26,365 | -0.04 % | 26,375 | 5.97 % | 24,888 | 0.14 % | 24,852 | -28.51 % | 34,762 | 0.73 | 0.71 | 0.02 2.82 % |
| IRPCU20 | Sep 2020 | 1,680 | 25,687 | 6.21 % | 24,184 | 3.28 % | 23,417 | 11.91 % | 20,925 | -5.64 % | 22,176 | 2.61 | 2.53 | 0.08 3.16 % |
| RSM21 | Jun 2021 | 300 | 22,250 | 1.37 % | 21,950 | 0.00 % | 21,950 | 0.00 % | 21,950 | 0.00 % | 21,950 | 18.71 | 18.61 | 0.1 0.54 % |
| QHZ20 | Dec 2020 | 0 | 16,581 | 0.00 % | 16,581 | -3.31 % | 17,148 | 3.00 % | 16,648 | 6.39 % | 15,648 | 2.07 | 2.08 | -0.01 -0.5 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| THANI | 4.24 | 0.54 | 14.59 |
| TOP | 44.50 | 3.00 | 7.23 |
| WHA | 3.50 | 0.18 | 5.42 |
| PTTEP | 94.25 | 4.75 | 5.31 |
| VNT | 25.50 | 1.20 | 4.94 |
| LPN | 5.20 | 0.20 | 4.00 |
| PTTGC | 49.00 | 1.75 | 3.70 |
| HMPRO | 16.00 | 0.50 | 3.23 |
| PSL | 5.40 | 0.15 | 2.86 |
| LH | 7.65 | 0.20 | 2.68 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| SAWAD | 46.25 | -3.25 | -6.57 |
| AEONTS | 99.25 | -4.75 | -4.57 |
| MTC | 49.00 | -2.25 | -4.39 |
| AOT | 49.50 | -1.75 | -3.41 |
| KTC | 30.00 | -1.00 | -3.23 |
| AMATA | 13.90 | -0.40 | -2.80 |
| BEC | 4.42 | -0.12 | -2.64 |
| TPIPL | 1.30 | -0.03 | -2.26 |
| HANA | 37.75 | -0.75 | -1.95 |
| BANPU | 5.65 | -0.10 | -1.74 |

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 |
| 05/08/2020 | 66,303 | 74,642 | -8,339 | 31,425 | 44,785 | -13,360 | 120,219 | 98,520 | 21,699 | 217,947 | 291,485 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|--------|-----|----------------|--------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 05/08/2020 | 23,660 | 25,202 | -1,542 | 15,551 | 14,671 | 880 | 34,280 | 33,618 | 662 | 73,491 | 37,566 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|-------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 05/08/2020 | 0 | 0 | 0 | 3,872 | 3,110 | 762 | 9,121 | 9,883 | -762 | 12,993 | 42,579 |