

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|---------|-----------|---------|-----------|---------|-----------|---------|-----------|
| | | 18-Aug-20 | 17-Aug-20 | Change | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 | (+/-) | 13-Aug-20 | (+/-) | 11-Aug-20 |
| S50Q20 | Aug 2020 | 868.00 | 858.00 | 10 1.17 % | 171 | 8.92 % | 157 | 4.67 % | 150 | -5.06 % | 158 | 22.48 % | 129 |
| S50U20 | Sep 2020 | 865.80 | 855.10 | 10.7 1.25 % | 298,579 | 3.25 % | 289,176 | -2.01 % | 295,113 | 3.53 % | 285,055 | 1.72 % | 280,238 |
| S50V20 | Oct 2020 | 862.70 | 856.00 | 6.7 0.78 % | 46 | 76.92 % | 26 | 0.00 % | 26 | 4.00 % | 25 | 0.00 % | 25 |
| S50Z20 | Dec 2020 | 862.80 | 852.30 | 10.5 1.23 % | 23,837 | 0.74 % | 23,662 | 2.40 % | 23,108 | -0.05 % | 23,119 | 2.93 % | 22,461 |
| S50H21 | Mar 2021 | 859.40 | 848.90 | 10.5 1.24 % | 6,788 | 2.76 % | 6,606 | 0.78 % | 6,555 | -4.18 % | 6,841 | 0.66 % | 6,796 |
| S50M21 | Jun 2021 | 855.50 | 844.70 | 10.8 1.28 % | 2,730 | -2.67 % | 2,805 | -1.44 % | 2,846 | 3.19 % | 2,758 | -2.65 % | 2,833 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 18-Aug-20 | 17-Aug-20 | Change | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 | (+/-) | 13-Aug-20 | (+/-) | 11-Aug-20 |
| SUPERU20 | Sep 2020 | 7,049 | 0.89 | 0.90 | -0.01 -1.11 % | 153,413 | 2.00 % | 150,412 | 0.00 % | 150,418 | -1.95 % | 153,417 | 0.00 % | 153,419 |
| QHZ20 | Dec 2020 | 3,050 | 2.24 | 2.19 | 0.05 2.28 % | 13,293 | -6.67 % | 14,243 | 0.00 % | 14,243 | 3.64 % | 13,743 | -4.44 % | 14,381 |
| SUPERZ20 | Dec 2020 | 3,000 | 0.89 | 0.90 | -0.01 -1.11 % | 12,121 | -7.62 % | 13,121 | 0.00 % | 13,121 | 8.25 % | 12,121 | 0.00 % | 12,121 |
| GUNKULU20 | Sep 2020 | 2,877 | 2.55 | 2.60 | -0.05 -1.92 % | 9,736 | 9.85 % | 8,863 | -0.24 % | 8,884 | 31.23 % | 6,770 | -6.83 % | 7,266 |
| JASU20 | Sep 2020 | 2,781 | 3.09 | 3.21 | -0.12 -3.74 % | 53,539 | -0.94 % | 54,047 | 2.73 % | 52,610 | 0.04 % | 52,589 | 1.04 % | 52,047 |
| CHGU20 | Sep 2020 | 2,646 | 2.60 | 2.49 | 0.11 4.42 % | 1,707 | -60.45 % | 4,316 | -20.60 % | 5,436 | 3.62 % | 5,246 | 0.58 % | 5,216 |
| WHAZ20 | Dec 2020 | 2,502 | 3.27 | 3.34 | -0.07 -2.10 % | 4,052 | 14.04 % | 3,553 | 0.00 % | 3,553 | 237.42 % | 1,053 | -48.71 % | 2,053 |
| VGIU20 | Sep 2020 | 2,044 | 6.00 | 6.62 | -0.62 -9.37 % | 3,637 | 0.69 % | 3,612 | -0.14 % | 3,617 | -0.03 % | 3,618 | 0.14 % | 3,613 |
| SPRCH21 | Mar 2021 | 2,034 | 6.26 | 6.33 | -0.07 -1.11 % | 0 | 0.00 % | 2,034 | 0.00 % | 2,034 | 0.00 % | 2,034 | 0.00 % | 2,034 |
| WHAU20 | Sep 2020 | 1,675 | 3.31 | 3.37 | -0.06 -1.78 % | 28,157 | 1.97 % | 27,613 | -0.03 % | 27,621 | 3.83 % | 26,601 | -6.97 % | 28,595 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | Settle Price | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|---------|--------------|-----------|-----------|--------------|
| | | | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 | (+/-) | 13-Aug-20 | (+/-) | 11-Aug-20 | 18-Aug-20 | 17-Aug-20 | Change |
| BLANDZ20 | Dec 2020 | 0 | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 | 0.28 % | 179,544 | 1.01 | 1.01 | 0 0 % |
| SUPERU20 | Sep 2020 | 7,049 | 153,413 | 2.00 % | 150,412 | 0.00 % | 150,418 | -1.95 % | 153,417 | 0.00 % | 153,419 | 0.89 | 0.90 | -0.01 -1.1 % |
| JASU20 | Sep 2020 | 2,781 | 53,539 | -0.94 % | 54,047 | 2.73 % | 52,610 | 0.04 % | 52,589 | 1.04 % | 52,047 | 3.09 | 3.21 | -0.1 -3.7 % |
| BTSZ20X | Dec 2020 | 1,301 | 47,157 | -2.68 % | 48,456 | 2.11 % | 47,456 | 0.64 % | 47,156 | 18.32 % | 39,854 | 10.49 | 10.25 | 0.2 2.34 % |
| TMBU20 | Sep 2020 | 867 | 36,556 | -1.23 % | 37,012 | 0.82 % | 36,711 | -8.41 % | 40,084 | -8.32 % | 43,724 | 0.99 | 0.98 | 0.01 1.02 % |
| RSU20 | Sep 2020 | 0 | 34,486 | 0.00 % | 34,486 | -1.15 % | 34,886 | -0.29 % | 34,986 | -1.83 % | 35,637 | 18.17 | 17.78 | 0.4 2.19 % |
| WHAU20 | Sep 2020 | 1,675 | 28,157 | 1.97 % | 27,613 | -0.03 % | 27,621 | 3.83 % | 26,601 | -6.97 % | 28,595 | 3.31 | 3.37 | -0.06 -1.8 % |
| IRPCU20 | Sep 2020 | 1,056 | 24,810 | -3.77 % | 25,781 | -1.88 % | 26,276 | -1.52 % | 26,681 | -6.80 % | 28,628 | 2.52 | 2.52 | 0 0 % |
| SIRIU20 | Sep 2020 | 61 | 24,563 | -0.09 % | 24,584 | -3.91 % | 25,585 | 1.88 % | 25,113 | 4.14 % | 24,114 | 0.75 | 0.74 | 0.01 1.35 % |
| RSM21 | Jun 2021 | 0 | 22,760 | 0.00 % | 22,760 | 1.11 % | 22,510 | 0.00 % | 22,510 | 1.63 % | 22,150 | 18.01 | 17.62 | 0.4 2.21 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| COM7 | 39.25 | 2.25 | 6.08 |
| HANA | 39.75 | 2.00 | 5.30 |
| DELTA | 110.50 | 5.50 | 5.24 |
| CRC | 30.50 | 1.25 | 4.27 |
| CKP | 5.55 | 0.20 | 3.74 |
| BGRIM | 48.75 | 1.50 | 3.17 |
| CHG | 2.64 | 0.08 | 3.13 |
| TKN | 10.20 | 0.30 | 3.03 |
| PTG | 18.00 | 0.50 | 2.86 |
| JMT | 29.00 | 0.75 | 2.65 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| VGI | 6.00 | -0.45 | -6.98 |
| ERW | 3.30 | -0.18 | -5.17 |
| STEC | 13.90 | -0.70 | -4.79 |
| THANI | 3.88 | -0.14 | -3.48 |
| THCOM | 5.85 | -0.20 | -3.31 |
| BEAUTY | 1.38 | -0.04 | -2.82 |
| PSL | 5.25 | -0.15 | -2.78 |
| JAS | 3.12 | -0.08 | -2.50 |
| WHA | 3.32 | -0.08 | -2.35 |
| SPRC | 6.35 | -0.15 | -2.31 |

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 |
| 18/08/2020 | 58,095 | 44,781 | 13,314 | 23,737 | 28,099 | -4,362 | 85,895 | 94,847 | -8,952 | 167,727 | 332,151 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|-------|-----|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 18/08/2020 | 23,884 | 28,349 | -4,465 | 9,706 | 9,478 | 228 | 35,282 | 31,045 | 4,237 | 68,872 | 42,080 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|--------|----------------|-------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 18/08/2020 | 0 | 0 | 0 | 5,886 | 7,313 | -1,427 | 7,694 | 6,267 | 1,427 | 13,580 | 44,665 |