

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|---------------|---------------|---------|-----------|----------|-----------|---------|-----------|---------|-----------|
| | | 20-Aug-20 | 19-Aug-20 | Change | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 |
| S50Q20 | Aug 2020 | 841.20 | 850.00 | -8.8 -1.04 % | 118 | -1.67 % | 120 | -29.82 % | 171 | 8.92 % | 157 | 4.67 % | 150 |
| S50U20 | Sep 2020 | 836.00 | 845.80 | -9.8 -1.16 % | 306,140 | 1.45 % | 301,755 | 1.06 % | 298,579 | 3.25 % | 289,176 | -2.01 % | 295,113 |
| S50V20 | Oct 2020 | 836.80 | 847.60 | -10.8 -1.27 % | 50 | 11.11 % | 45 | -2.17 % | 46 | 76.92 % | 26 | 0.00 % | 26 |
| S50Z20 | Dec 2020 | 833.10 | 843.50 | -10.4 -1.23 % | 25,074 | 6.07 % | 23,638 | -0.83 % | 23,837 | 0.74 % | 23,662 | 2.40 % | 23,108 |
| S50H21 | Mar 2021 | 830.10 | 840.20 | -10.1 -1.2 % | 7,017 | 2.84 % | 6,823 | 0.52 % | 6,788 | 2.76 % | 6,606 | 0.78 % | 6,555 |
| S50M21 | Jun 2021 | 826.10 | 836.20 | -10.1 -1.21 % | 3,049 | 5.87 % | 2,880 | 5.49 % | 2,730 | -2.67 % | 2,805 | -1.44 % | 2,846 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 20-Aug-20 | 19-Aug-20 | Change | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 |
| SUPERU20 | Sep 2020 | 8,094 | 0.81 | 0.82 | -0.01 -1.22 % | 101,368 | -1.95 % | 103,385 | -32.61 % | 153,413 | 2.00 % | 150,412 | 0.00 % | 150,418 |
| TMBZ20 | Dec 2020 | 8,001 | 0.93 | 0.94 | -0.01 -1.06 % | 20,654 | 63.22 % | 12,654 | 0.01 % | 12,653 | 4.12 % | 12,152 | 0.00 % | 12,152 |
| BLANDZ20 | Dec 2020 | 5,500 | 1.00 | 1.02 | -0.02 -1.96 % | 184,544 | 2.50 % | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 |
| VGIU20 | Sep 2020 | 5,380 | 5.75 | 5.78 | -0.03 -0.52 % | 4,247 | 16.77 % | 3,637 | 0.00 % | 3,637 | 0.69 % | 3,612 | -0.14 % | 3,617 |
| IRPCU20 | Sep 2020 | 4,600 | 2.43 | 2.45 | -0.02 -0.82 % | 19,253 | -18.95 % | 23,754 | -4.26 % | 24,810 | -3.77 % | 25,781 | -1.88 % | 26,276 |
| SUPERZ20 | Dec 2020 | 4,105 | 0.81 | 0.82 | -0.01 -1.22 % | 8,031 | -33.79 % | 12,130 | 0.07 % | 12,121 | -7.62 % | 13,121 | 0.00 % | 13,121 |
| CKPU20 | Sep 2020 | 3,576 | 5.34 | 5.42 | -0.08 -1.48 % | 7,923 | 79.50 % | 4,414 | 1.59 % | 4,345 | -17.93 % | 5,294 | -11.40 % | 5,975 |
| CPALLU20 | Sep 2020 | 2,862 | 63.15 | 64.40 | -1.25 -1.94 % | 6,574 | 7.26 % | 6,129 | 11.15 % | 5,514 | -10.33 % | 6,149 | -16.20 % | 7,338 |
| KCEU20 | Sep 2020 | 2,440 | 27.02 | 27.50 | -0.48 -1.75 % | 3,704 | -0.59 % | 3,726 | -11.69 % | 4,219 | 7.49 % | 3,925 | -9.08 % | 4,317 |
| GUNKULU20 | Sep 2020 | 2,432 | 2.48 | 2.51 | -0.03 -1.20 % | 11,626 | 13.52 % | 10,241 | 5.19 % | 9,736 | 9.85 % | 8,863 | -0.24 % | 8,884 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------|--------|
| | | | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 | (+/-) | 17-Aug-20 | (+/-) | 14-Aug-20 | 20-Aug-20 | 19-Aug-20 | Change | |
| BLANDZ20 | Dec 2020 | 5,500 | 184,544 | 2.50 % | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 | 0.00 % | 180,044 | 1.00 | 1.02 | -0.02 | -2 % |
| SUPERU20 | Sep 2020 | 8,094 | 101,368 | -1.95 % | 103,385 | -32.61 % | 153,413 | 2.00 % | 150,412 | 0.00 % | 150,418 | 0.81 | 0.82 | -0.01 | -1.2 % |
| JASU20 | Sep 2020 | 1,047 | 52,407 | -1.91 % | 53,429 | -0.21 % | 53,539 | -0.94 % | 54,047 | 2.73 % | 52,610 | 2.92 | 3.00 | -0.08 | -2.7 % |
| BTSZ20X | Dec 2020 | 506 | 47,663 | -1.03 % | 48,157 | 2.12 % | 47,157 | -2.68 % | 48,456 | 2.11 % | 47,456 | 10.18 | 10.15 | 0.03 | 0.3 % |
| TMBU20 | Sep 2020 | 698 | 37,423 | 1.49 % | 36,873 | 0.87 % | 36,556 | -1.23 % | 37,012 | 0.82 % | 36,711 | 0.93 | 0.97 | -0.04 | -4.1 % |
| RSU20 | Sep 2020 | 0 | 34,486 | 0.00 % | 34,486 | 0.00 % | 34,486 | 0.00 % | 34,486 | -1.15 % | 34,886 | 18.28 | 17.68 | 0.6 | 3.39 % |
| WHAU20 | Sep 2020 | 1,353 | 26,121 | -4.13 % | 27,245 | -3.24 % | 28,157 | 1.97 % | 27,613 | -0.03 % | 27,621 | 3.22 | 3.25 | -0.03 | -0.9 % |
| SIRIU20 | Sep 2020 | 8 | 25,072 | 0.01 % | 25,070 | 2.06 % | 24,563 | -0.09 % | 24,584 | -3.91 % | 25,585 | 0.72 | 0.73 | -0.01 | -1.4 % |
| RSM21 | Jun 2021 | 0 | 22,760 | 0.00 % | 22,760 | 0.00 % | 22,760 | 0.00 % | 22,760 | 1.11 % | 22,510 | 18.11 | 17.52 | 0.6 | 3.37 % |
| TMBZ20 | Dec 2020 | 8,001 | 20,654 | 63.22 % | 12,654 | 0.01 % | 12,653 | 4.12 % | 12,152 | 0.00 % | 12,152 | 0.93 | 0.94 | -0.01 | -1.1 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|------|
| | | (Baht) | (%) |
| HANA | 41.50 | 2.50 | 6.41 |
| JMT | 30.75 | 1.50 | 5.13 |
| CPN | 47.25 | 1.75 | 3.85 |
| THCOM | 5.85 | 0.15 | 2.63 |
| CRC | 30.50 | 0.75 | 2.52 |
| SAWAD | 45.50 | 1.00 | 2.25 |
| MINT | 20.00 | 0.40 | 2.04 |
| TASCO | 24.10 | 0.40 | 1.69 |
| TU | 14.00 | 0.20 | 1.45 |
| PRM | 8.55 | 0.10 | 1.18 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| TQM | 124.00 | -7.00 | -5.34 |
| GPSC | 66.00 | -3.00 | -4.35 |
| PSL | 4.88 | -0.17 | -3.37 |
| TMB | 0.93 | -0.03 | -3.12 |
| STEC | 12.60 | -0.40 | -3.08 |
| PTTGC | 47.50 | -1.50 | -3.06 |
| BBL | 102.50 | -3.00 | -2.84 |
| BCPG | 14.50 | -0.40 | -2.68 |
| PTT | 36.25 | -1.00 | -2.68 |
| JAS | 2.94 | -0.08 | -2.65 |

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 |
| 20/08/2020 | 69,310 | 72,472 | -3,162 | 31,274 | 30,567 | 707 | 112,984 | 110,529 | 2,455 | 213,568 | 341,448 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|--------|-------|----------------|--------|---------|---------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 20/08/2020 | 43,390 | 36,763 | 6,627 | 21,510 | 16,977 | 4,533 | 41,171 | 52,331 | -11,160 | 106,071 | 38,343 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 20/08/2020 | 0 | 0 | 0 | 9,670 | 10,784 | -1,114 | 11,652 | 10,538 | 1,114 | 21,322 | 44,304 |