

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------|--------|---------------|---------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | 24-Aug-20 | 21-Aug-20 | Change | | 24-Aug-20 | (+/-) | 21-Aug-20 | (+/-) | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 |
| S50Q20 | Aug 2020 | 852.20 | 839.60 | 12.6 | 1.5 % | 111 | -4.31 % | 116 | -1.69 % | 118 | -1.67 % | 120 | -29.82 % | 171 |
| S50U20 | Sep 2020 | 849.30 | 836.90 | 12.4 | 1.48 % | 310,961 | 2.50 % | 303,391 | -0.90 % | 306,140 | 1.45 % | 301,755 | 1.06 % | 298,579 |
| S50V20 | Oct 2020 | 847.70 | 835.70 | 12 | 1.44 % | 52 | -3.70 % | 54 | 8.00 % | 50 | 11.11 % | 45 | -2.17 % | 46 |
| S50Z20 | Dec 2020 | 846.40 | 834.20 | 12.2 | 1.46 % | 26,727 | 1.20 % | 26,411 | 5.33 % | 25,074 | 6.07 % | 23,638 | -0.83 % | 23,837 |
| S50H21 | Mar 2021 | 843.10 | 831.00 | 12.1 | 1.46 % | 7,476 | 4.40 % | 7,161 | 2.05 % | 7,017 | 2.84 % | 6,823 | 0.52 % | 6,788 |
| S50M21 | Jun 2021 | 839.80 | 826.90 | 12.9 | 1.56 % | 3,085 | 0.19 % | 3,079 | 0.98 % | 3,049 | 5.87 % | 2,880 | 5.49 % | 2,730 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|--------|---------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|
| | | | 24-Aug-20 | 21-Aug-20 | Change | | 24-Aug-20 | (+/-) | 21-Aug-20 | (+/-) | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 |
| TMBZ20 | Dec 2020 | 8,000 | 0.92 | 0.92 | 0.00 | 0.00 % | 28,654 | 38.73 % | 20,654 | 0.00 % | 20,654 | 63.22 % | 12,654 | 0.01 % | 12,653 |
| SUPERU20 | Sep 2020 | 6,462 | 0.86 | 0.82 | 0.04 | 4.88 % | 95,323 | -4.06 % | 99,360 | -1.98 % | 101,368 | -1.95 % | 103,385 | -32.61 % | 153,413 |
| VGIZ20 | Dec 2020 | 4,000 | 5.74 | 5.69 | 0.05 | 0.88 % | 4,505 | -47.03 % | 8,505 | 0.00 % | 8,505 | 0.00 % | 8,505 | 0.00 % | 8,505 |
| THANIU20X | Sep 2020 | 3,993 | 4.22 | 4.00 | 0.22 | 5.50 % | 2,490 | 26.40 % | 1,970 | -44.10 % | 3,524 | -0.42 % | 3,539 | 20.58 % | 2,935 |
| PTGU20 | Sep 2020 | 3,693 | 18.65 | 18.00 | 0.65 | 3.61 % | 4,138 | -13.16 % | 4,765 | 1.10 % | 4,713 | -1.87 % | 4,803 | -18.62 % | 5,902 |
| JMTU20 | Sep 2020 | 2,829 | 32.37 | 30.75 | 1.62 | 5.27 % | 1,181 | -23.95 % | 1,553 | 109.02 % | 743 | -44.30 % | 1,334 | -1.84 % | 1,359 |
| TRUEU20 | Sep 2020 | 2,761 | 3.37 | 3.32 | 0.05 | 1.51 % | 14,714 | -3.36 % | 15,226 | 3.12 % | 14,766 | 3.30 % | 14,294 | -8.96 % | 15,701 |
| STAU20 | Sep 2020 | 2,509 | 25.76 | 25.75 | 0.01 | 0.04 % | 4,745 | -18.02 % | 5,788 | -0.87 % | 5,839 | 0.05 % | 5,836 | -7.86 % | 6,334 |
| MINTU20X | Sep 2020 | 2,413 | 21.89 | 20.30 | 1.59 | 7.83 % | 7,449 | 21.08 % | 6,152 | -0.08 % | 6,157 | -1.35 % | 6,241 | -7.36 % | 6,737 |
| CKPU20 | Sep 2020 | 2,293 | 5.75 | 5.75 | 0.00 | 0.00 % | 5,701 | 15.31 % | 4,944 | -37.60 % | 7,923 | 79.50 % | 4,414 | 1.59 % | 4,345 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | Settle Price | | | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|---------|-----------|----------|--------------|-----------|-----------|--------|--------|
| | | | 24-Aug-20 | (+/-) | 21-Aug-20 | (+/-) | 20-Aug-20 | (+/-) | 19-Aug-20 | (+/-) | 18-Aug-20 | 24-Aug-20 | 21-Aug-20 | Change | |
| BLANDZ20 | Dec 2020 | 0 | 184,544 | 0.00 % | 184,544 | 0.00 % | 184,544 | 2.50 % | 180,044 | 0.00 % | 180,044 | 1.02 | 1.00 | 0.02 | 2 % |
| SUPERU20 | Sep 2020 | 6,462 | 95,323 | -4.06 % | 99,360 | -1.98 % | 101,368 | -1.95 % | 103,385 | -32.61 % | 153,413 | 0.86 | 0.82 | 0.04 | 4.88 % |
| JASU20 | Sep 2020 | 626 | 53,005 | 1.13 % | 52,411 | 0.01 % | 52,407 | -1.91 % | 53,429 | -0.21 % | 53,539 | 2.99 | 2.93 | 0.06 | 2.05 % |
| BTSZ20X | Dec 2020 | 1,800 | 45,664 | -3.79 % | 47,464 | -0.42 % | 47,663 | -1.03 % | 48,157 | 2.12 % | 47,157 | 10.31 | 10.31 | 0 | 0 % |
| TMBU20 | Sep 2020 | 255 | 37,534 | 0.19 % | 37,464 | 0.11 % | 37,423 | 1.49 % | 36,873 | 0.87 % | 36,556 | 0.93 | 0.93 | 0 | 0 % |
| RSU20 | Sep 2020 | 301 | 34,286 | -0.29 % | 34,387 | -0.29 % | 34,486 | 0.00 % | 34,486 | 0.00 % | 34,486 | 19.58 | 18.58 | 1 | 5.38 % |
| TMBZ20 | Dec 2020 | 8,000 | 28,654 | 38.73 % | 20,654 | 0.00 % | 20,654 | 63.22 % | 12,654 | 0.01 % | 12,653 | 0.92 | 0.92 | 0 | 0 % |
| WHAU20 | Sep 2020 | 2,127 | 26,090 | -3.89 % | 27,146 | 3.92 % | 26,121 | -4.13 % | 27,245 | -3.24 % | 28,157 | 3.25 | 3.18 | 0.07 | 2.2 % |
| SIRIU20 | Sep 2020 | 21 | 25,064 | -0.04 % | 25,073 | 0.00 % | 25,072 | 0.01 % | 25,070 | 2.06 % | 24,563 | 0.72 | 0.71 | 0.01 | 1.41 % |
| KTCZ20 | Dec 2020 | 741 | 21,209 | 3.62 % | 20,468 | 13.03 % | 18,108 | 2.27 % | 17,706 | 2.91 % | 17,206 | 29.77 | 29.57 | 0.2 | 0.68 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| DELTA | 124.00 | 14.00 | 12.73 |
| MINT | 21.90 | 1.50 | 7.35 |
| RS | 19.60 | 1.00 | 5.38 |
| AOT | 56.75 | 2.75 | 5.09 |
| THANI | 3.16 | 0.15 | 4.95 |
| SUPER | 0.86 | 0.04 | 4.88 |
| PTG | 19.60 | 0.90 | 4.81 |
| BCH | 15.80 | 0.70 | 4.64 |
| JMT | 34.25 | 1.50 | 4.58 |
| PTTGC | 49.25 | 2.00 | 4.23 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| SPCG | 18.40 | -0.70 | -3.66 |
| KBANK | 83.25 | -2.25 | -2.63 |
| SPALI | 17.60 | -0.40 | -2.22 |
| STA | 27.00 | -0.50 | -1.82 |
| TMB | 0.92 | -0.01 | -1.08 |
| KTB | 9.55 | -0.10 | -1.04 |
| LPN | 5.00 | -0.05 | -0.99 |
| QH | 2.28 | -0.02 | -0.87 |
| SCB | 70.50 | -0.50 | -0.70 |
| INTUCH | 55.75 | -0.25 | -0.45 |

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 |
| 24/08/2020 | 62,326 | 55,074 | 7,252 | 36,415 | 38,024 | -1,609 | 88,958 | 94,601 | -5,643 | 187,699 | 348,412 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|-------|--------------------|-------|--------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 24/08/2020 | 30,264 | 24,628 | 5,636 | 7,213 | 8,701 | -1,488 | 27,926 | 32,074 | -4,148 | 65,403 | 38,952 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|--------|--------|----------------|--------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 24/08/2020 | 0 | 0 | 0 | 10,481 | 12,296 | -1,815 | 15,768 | 13,953 | 1,815 | 26,249 | 45,103 |