

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Aug-19	31-Jul-19	Change	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	
S50Q19	Aug 2019	1,122.90	1,129.00	-6.1 -0.54 %	58	262.50 %	16	0.00 %	16	-5.88 %	17	13.33 %	15	
S50U19	Sep 2019	1,119.70	1,125.20	-5.5 -0.49 %	340,106	3.81 %	327,616	-2.05 %	334,466	-0.81 %	337,211	-1.83 %	343,493	
S50V19	Oct 2019	1,119.30	1,126.80	-7.5 -0.67 %	24	41.18 %	17	70.00 %	10	0.00 %	0	0.00 %	0	
S50Z19	Dec 2019	1,121.80	1,126.80	-5 -0.44 %	37,103	2.66 %	36,142	1.87 %	35,480	1.15 %	35,078	1.31 %	34,626	
S50H20	Mar 2020	1,118.00	1,122.90	-4.9 -0.44 %	7,452	3.64 %	7,190	-0.76 %	7,245	0.47 %	7,211	1.63 %	7,095	
S50M20	Jun 2020	1,114.60	1,119.30	-4.7 -0.42 %	4,124	12.34 %	3,671	-0.22 %	3,679	7.13 %	3,434	6.81 %	3,215	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Aug-19	31-Jul-19	Change	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	
QHZ19	Dec 2019	24,842	2.91	2.90	0.01 0.34 %	31,366	316.88 %	7,524	-7.39 %	8,124	17.33 %	6,924	11.25 %	6,224	
PTGU19	Sep 2019	12,087	19.41	22.00	-2.59 -11.77 %	5,809	-50.27 %	11,681	-3.66 %	12,125	5.02 %	11,545	1.80 %	11,341	
JASU19	Sep 2019	10,757	6.20	6.25	-0.05 -0.80 %	118,513	-0.59 %	119,215	4.29 %	114,307	-13.93 %	132,803	8.29 %	122,634	
WHAU19	Sep 2019	9,700	4.62	4.70	-0.08 -1.70 %	57,357	-8.48 %	62,671	3.88 %	60,332	-6.32 %	64,404	-0.27 %	64,578	
CKPU19	Sep 2019	9,683	6.50	6.74	-0.24 -3.56 %	14,518	18.55 %	12,246	9.18 %	11,216	-11.94 %	12,737	4.53 %	12,185	
TRUEU19	Sep 2019	8,319	6.25	6.40	-0.15 -2.34 %	48,338	-0.09 %	48,382	-0.73 %	48,737	-1.78 %	49,619	3.33 %	48,020	
STPIU19	Sep 2019	8,257	8.25	9.03	-0.78 -8.64 %	7,739	-47.83 %	14,835	-3.20 %	15,326	-5.99 %	16,302	0.01 %	16,301	
VGIU19	Sep 2019	6,906	9.32	9.72	-0.40 -4.12 %	31,511	-14.08 %	36,673	1.28 %	36,211	-5.15 %	38,176	2.70 %	37,172	
PLANBU19	Sep 2019	6,728	8.20	8.50	-0.30 -3.53 %	19,190	-11.39 %	21,657	13.00 %	19,165	14.90 %	16,680	-5.82 %	17,711	
BLANDZ19	Dec 2019	6,005	1.62	1.62	0.00 0.00 %	69,319	0.01 %	69,314	4.52 %	66,314	0.00 %	66,314	0.00 %	66,311	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	(+/-)	25-Jul-19	01-Aug-19	31-Jul-19	Change	
JASU19	Sep 2019	10,757	118,513	-0.59 %	119,215	4.29 %	114,307	-13.93 %	132,803	8.29 %	122,634	6.20	6.25	-0.05 -0.8 %	
SIRIZ19	Dec 2019	111	101,223	0.02 %	101,199	0.00 %	101,196	0.00 %	101,195	-0.49 %	101,693	1.42	1.44	-0.02 -1.4 %	
TMBU19	Sep 2019	118	85,134	-0.13 %	85,248	0.04 %	85,214	0.67 %	84,649	-0.56 %	85,124	1.89	1.89	0 0 %	
JASZ19	Dec 2019	3,215	71,174	1.71 %	69,978	9.90 %	63,675	0.00 %	63,675	8.52 %	58,677	6.08	6.02	0.06 1 %	
BLANDZ19	Dec 2019	6,005	69,319	0.01 %	69,314	4.52 %	66,314	0.00 %	66,314	0.00 %	66,311	1.62	1.62	0 0 %	
TRUEZ19	Dec 2019	2,021	60,272	-0.01 %	60,277	0.00 %	60,277	0.00 %	60,274	-0.01 %	60,281	6.24	6.41	-0.2 -2.7 %	
WHAU19	Sep 2019	9,700	57,357	-8.48 %	62,671	3.88 %	60,332	-6.32 %	64,404	-0.27 %	64,578	4.62	4.70	-0.08 -1.7 %	
IRPCU19	Sep 2019	1,547	55,410	2.82 %	53,889	-0.88 %	54,366	-1.64 %	55,275	-0.83 %	55,738	4.82	4.83	-0.01 -0.2 %	
SIRIH20	Mar 2020	15	54,898	0.03 %	54,883	82.44 %	30,083	224.09 %	905	0.00 %	905	1.39	1.42	-0.03 -2.1 %	
TRUEH20	Mar 2020	0	48,394	0.00 %	48,394	0.00 %	48,394	2.11 %	47,394	0.00 %	47,394	6.26	6.41	-0.2 -2.3 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	53.50	1.25	2.39
BCPG	20.00	0.30	1.52
GPSC	67.75	1.00	1.50
ROBINS	63.75	0.25	0.39
SCB	138.00	0.50	0.36
KBANK	173.00	0.50	0.29
BCH	15.40	0.00	0.00
SAWAD	54.75	0.00	0.00
ESSO	10.00	0.00	0.00
GLOW	89.25	0.00	0.00
BEM	10.50	0.00	0.00
IRPC	4.80	0.00	0.00
BTS	12.40	0.00	0.00
PTT	47.25	0.00	0.00
MTC	60.50	0.00	0.00
ORI	8.15	0.00	0.00
BANPU	14.30	0.00	0.00
CPALL	86.75	0.00	0.00
TTW	13.50	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	19.40	-3.10	-13.78
TKN	10.40	-0.90	-7.96
STPI	8.30	-0.70	-7.78
BEC	9.35	-0.60	-6.03
PLANB	8.15	-0.40	-4.68
STA	11.40	-0.50	-4.20
SAMART	9.70	-0.40	-3.96
STEC	24.50	-1.00	-3.92
AEONTS	228.00	-9.00	-3.80
CKP	6.45	-0.25	-3.73

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
01/08/2019	36,204	47,821	-11,617	35,847	31,302	4,545	76,955	69,883	7,072	149,006	388,867

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2019	4,037	11,195	-7,158	10,843	12,783	-1,940	23,189	14,091	9,098	38,069	65,007

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/08/2019	0	22	-22	440	250	190	2,321	2,489	-168	2,761	30,876