

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		02-Aug-19	01-Aug-19	Change	02-Aug-19 (+/-)	01-Aug-19 (+/-)	31-Jul-19 (+/-)	30-Jul-19 (+/-)	26-Jul-19	
S50Q19	Aug 2019	1,107.50	1,122.90	-15.4 -1.37 %	58 0.00 %	58 262.50 %	16 0.00 %	16 -5.88 %	17	
S50U19	Sep 2019	1,107.60	1,119.70	-12.1 -1.08 %	321,068 -5.60 %	340,106 3.81 %	327,616 -2.05 %	334,466 -0.81 %	337,211	
S50V19	Oct 2019	1,105.50	1,119.30	-13.8 -1.23 %	25 4.17 %	24 41.18 %	17 70.00 %	10 0.00 %	0	
S50Z19	Dec 2019	1,109.70	1,121.80	-12.1 -1.08 %	37,718 1.66 %	37,103 2.66 %	36,142 1.87 %	35,480 1.15 %	35,078	
S50H20	Mar 2020	1,105.80	1,118.00	-12.2 -1.09 %	7,981 7.10 %	7,452 3.64 %	7,190 -0.76 %	7,245 0.47 %	7,211	
S50M20	Jun 2020	1,102.70	1,114.60	-11.9 -1.07 %	4,563 10.65 %	4,124 12.34 %	3,671 -0.22 %	3,679 7.13 %	3,434	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			02-Aug-19	01-Aug-19	Change	02-Aug-19 (+/-)	01-Aug-19 (+/-)	31-Jul-19 (+/-)	30-Jul-19 (+/-)	26-Jul-19	
TRUEZ19	Dec 2019	33,976	6.15	6.24	-0.09 -1.44 %	32,734 -45.69 %	60,272 -0.01 %	60,277 0.00 %	60,277 0.00 %	60,274	
TRUEU19	Sep 2019	20,459	6.13	6.25	-0.12 -1.92 %	43,999 -8.98 %	48,338 -0.09 %	48,382 -0.73 %	48,737 -1.78 %	49,619	
QHZ19	Dec 2019	20,227	2.87	2.91	-0.04 -1.37 %	51,593 64.49 %	31,366 316.88 %	7,524 -7.39 %	8,124 17.33 %	6,924	
BTSZ19	Dec 2019	19,110	12.35	12.23	0.12 0.98 %	17,855 -47.40 %	33,946 0.02 %	33,939 0.01 %	33,936 0.02 %	33,929	
AOTU19	Sep 2019	16,393	70.93	71.84	-0.91 -1.27 %	31,634 -24.52 %	41,912 -0.23 %	42,008 0.08 %	41,973 -0.63 %	42,241	
SUPERU19	Sep 2019	16,324	0.68	0.69	-0.01 -1.45 %	45,473 8.83 %	41,782 7.74 %	38,781 44.39 %	26,858 0.00 %	26,858	
IRPCU19	Sep 2019	12,445	4.66	4.82	-0.16 -3.32 %	54,343 -1.93 %	55,410 2.82 %	53,889 -0.88 %	54,366 -1.64 %	55,275	
TMBZ19	Dec 2019	10,247	1.86	1.90	-0.04 -2.11 %	48,701 25.74 %	38,730 0.00 %	38,729 0.11 %	38,687 -2.27 %	39,585	
TRUEM20	Jun 2020	10,000	6.14	6.27	-0.13 -2.07 %	1,061 -88.29 %	9,061 0.00 %	9,061 0.00 %	9,061 0.00 %	9,061	
PLANBU19	Sep 2019	8,327	8.24	8.20	0.04 0.49 %	12,306 -35.87 %	19,190 -11.39 %	21,657 13.00 %	19,165 14.90 %	16,680	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19	(+/-)	26-Jul-19	02-Aug-19	01-Aug-19	Change
SIRIU19	Sep 2019	660	291,879	-0.22 %	292,512	-0.02 %	292,582	0.00 %	292,576	0.00 %	292,567	1.42	1.44	-0.02 -1.4 %
JASU19	Sep 2019	2,616	118,054	-0.39 %	118,513	-0.59 %	119,215	4.29 %	114,307	-13.93 %	132,803	6.19	6.20	-0.01 -0.2 %
SIRIZ19	Dec 2019	15	101,231	0.01 %	101,223	0.02 %	101,199	0.00 %	101,196	0.00 %	101,195	1.42	1.42	0 0 %
TMBU19	Sep 2019	3,892	84,396	-0.87 %	85,134	-0.13 %	85,248	0.04 %	85,214	0.67 %	84,649	1.87	1.89	-0.02 -1.1 %
JASZ19	Dec 2019	531	71,680	0.71 %	71,174	1.71 %	69,978	9.90 %	63,675	0.00 %	63,675	6.13	6.08	0.05 0.82 %
BLANDZ19	Dec 2019	500	68,819	-0.72 %	69,319	0.01 %	69,314	4.52 %	66,314	0.00 %	66,314	1.59	1.62	-0.03 -1.9 %
SIRIH20	Mar 2020	0	54,898	0.00 %	54,898	0.03 %	54,883	82.44 %	30,083	224.09 %	905	1.37	1.39	-0.02 -1.4 %
IRPCU19	Sep 2019	12,445	54,343	-1.93 %	55,410	2.82 %	53,889	-0.88 %	54,366	-1.64 %	55,275	4.66	4.82	-0.2 -3.3 %
WHAU19	Sep 2019	5,915	53,135	-7.36 %	57,357	-8.48 %	62,671	3.88 %	60,332	-6.32 %	64,404	4.62	4.62	0 0 %
QHZ19	Dec 2019	20,227	51,593	64.49 %	31,366	316.88 %	7,524	-7.39 %	8,124	17.33 %	6,924	2.87	2.91	-0.04 -1.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	8.85	0.55	6.63
SAMART	10.00	0.30	3.09
VGI	9.50	0.20	2.15
KBANK	176.00	3.00	1.73
TTW	13.70	0.20	1.48
PLANB	8.25	0.10	1.23
COM7	24.90	0.30	1.22
BDMS	24.90	0.30	1.22
BEC	9.45	0.10	1.07
BJC	51.50	0.50	0.98

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLAND	1.59	-0.11	-6.47
TTA	5.70	-0.35	-5.79
PSL	7.70	-0.45	-5.52
IVL	38.75	-2.00	-4.91
KCE	16.10	-0.80	-4.73
PTTGC	57.75	-2.50	-4.15
TTCL	10.20	-0.40	-3.77
TPIPL	1.83	-0.06	-3.17
SPRC	9.50	-0.30	-3.06
ESSO	9.70	-0.30	-3.00

## 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
02/08/2019	55,056	77,603	-22,547	43,481	47,391	-3,910	120,862	94,405	26,457	219,399	371,413

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2019	19,785	5,478	14,307	19,565	18,711	854	21,383	36,544	-15,161	60,733	52,339

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/08/2019	0	0	0	3,256	1,811	1,445	3,527	4,972	-1,445	6,783	29,246