

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Aug-19	05-Aug-19	Change	06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19
S50Q19	Aug 2019	1,089.90	1,099.10	-9.2 -0.84 %	41	-2.38 %	42	-27.59 %	58	0.00 %	58	262.50 %	16
S50U19	Sep 2019	1,097.90	1,093.60	4.3 0.39 %	313,447	-1.89 %	319,489	-0.49 %	321,068	-5.60 %	340,106	3.81 %	327,616
S50V19	Oct 2019	1,087.00	1,097.00	-10 -0.91 %	25	4.17 %	24	-4.00 %	25	4.17 %	24	41.18 %	17
S50Z19	Dec 2019	1,099.80	1,095.50	4.3 0.39 %	39,216	1.10 %	38,788	2.84 %	37,718	1.66 %	37,103	2.66 %	36,142
S50H20	Mar 2020	1,095.60	1,092.20	3.4 0.31 %	8,235	0.09 %	8,228	3.09 %	7,981	7.10 %	7,452	3.64 %	7,190
S50M20	Jun 2020	1,092.30	1,088.60	3.7 0.34 %	4,363	-6.89 %	4,686	2.70 %	4,563	10.65 %	4,124	12.34 %	3,671

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Aug-19	05-Aug-19	Change	06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19
JASZ19	Dec 2019	31,415	6.02	5.95	0.07 1.18 %	85,689	19.53 %	71,686	0.01 %	71,680	0.71 %	71,174	1.71 %	69,978
TRUEZ19	Dec 2019	22,447	6.30	6.03	0.27 4.48 %	52,809	58.88 %	33,238	1.54 %	32,734	-45.69 %	60,272	-0.01 %	60,277
SUPERU19	Sep 2019	12,041	0.66	0.68	-0.02 -2.94 %	46,441	-0.07 %	46,473	2.20 %	45,473	8.83 %	41,782	7.74 %	38,781
TRUEU19	Sep 2019	11,566	6.30	5.98	0.32 5.35 %	42,148	-2.02 %	43,019	-2.23 %	43,999	-8.98 %	48,338	-0.09 %	48,382
SUPERM20	Jun 2020	10,000	0.67	0.69	-0.02 -2.90 %	10,000	0.00 %	0	0.00 %	0	0.00 %	2,000	0.00 %	2,000
WHAU19	Sep 2019	7,493	4.65	4.57	0.08 1.75 %	48,097	-2.19 %	49,175	-7.45 %	53,135	-7.36 %	57,357	-8.48 %	62,671
TMBU19	Sep 2019	7,111	1.83	1.83	0.00 0.00 %	77,458	-4.86 %	81,417	-3.53 %	84,396	-0.87 %	85,134	-0.13 %	85,248
PLANBU19	Sep 2019	7,093	8.50	8.24	0.26 3.16 %	11,176	-8.48 %	12,212	-0.76 %	12,306	-35.87 %	19,190	-11.39 %	21,657
CKPU19	Sep 2019	6,588	6.50	6.31	0.19 3.01 %	14,860	17.73 %	12,622	-6.87 %	13,553	-6.65 %	14,518	18.55 %	12,246
BANPUM20	Jun 2020	5,456	13.21	13.35	-0.14 -1.05 %	20,003	-2.23 %	20,459	-14.76 %	24,003	-20.00 %	30,003	-3.76 %	31,174

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19	06-Aug-19	05-Aug-19	Change
SIRIU19	Sep 2019	1,966	292,864	0.02 %	292,811	0.32 %	291,879	-0.22 %	292,512	-0.02 %	292,582	1.39	1.38	0.01 0.72 %
JASU19	Sep 2019	4,257	116,910	-0.04 %	116,958	-0.93 %	118,054	-0.39 %	118,513	-0.59 %	119,215	6.21	6.05	0.2 2.64 %
SIRIZ19	Dec 2019	927	103,109	0.91 %	102,184	0.94 %	101,231	0.01 %	101,223	0.02 %	101,199	1.38	1.36	0.02 1.47 %
JASZ19	Dec 2019	31,415	85,689	19.53 %	71,686	0.01 %	71,680	0.71 %	71,174	1.71 %	69,978	6.02	5.95	0.07 1.18 %
TMBU19	Sep 2019	7,111	77,458	-4.86 %	81,417	-3.53 %	84,396	-0.87 %	85,134	-0.13 %	85,248	1.83	1.83	0 0 %
BLANDZ19	Dec 2019	689	73,535	0.94 %	72,849	5.86 %	68,819	-0.72 %	69,319	0.01 %	69,314	1.57	1.59	-0.02 -1.3 %
QHZ19	Dec 2019	1,569	63,192	2.55 %	61,623	19.44 %	51,593	64.49 %	31,366	316.88 %	7,524	2.84	2.84	0 0 %
IRPCU19	Sep 2019	2,663	55,176	1.52 %	54,352	0.02 %	54,343	-1.93 %	55,410	2.82 %	53,889	4.33	4.61	-0.3 -6.1 %
SIRIH20	Mar 2020	125	55,033	0.23 %	54,908	0.02 %	54,898	0.00 %	54,898	0.03 %	54,883	1.34	1.38	-0.04 -2.9 %
TRUEZ19	Dec 2019	22,447	52,809	58.88 %	33,238	1.54 %	32,734	-45.69 %	60,272	-0.01 %	60,277	6.30	6.03	0.3 4.48 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	20.30	1.00	5.18
TRUE	6.30	0.30	5.00
DTAC	59.50	2.75	4.85
INTUCH	63.75	2.75	4.51
ADVANC	215.00	9.00	4.37
HMPRO	17.30	0.70	4.22
STPI	9.00	0.35	4.05
TTCL	10.50	0.40	3.96
PLANB	8.60	0.30	3.61
PRM	8.75	0.30	3.55

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	4.32	-0.24	-5.26
TU	18.30	-0.60	-3.17
IVL	37.50	-0.75	-1.96
STA	10.90	-0.20	-1.80
LH	10.90	-0.20	-1.80
CHG	2.24	-0.04	-1.75
PTTGC	56.50	-1.00	-1.74
BLA	23.80	-0.30	-1.24
TASCO	18.30	-0.20	-1.08
BEC	9.20	-0.10	-1.08

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
06/08/2019	72,480	74,237	-1,757	54,041	49,982	4,059	120,451	122,753	-2,302	246,972	365,327

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/08/2019	8,185	8,097	88	16,212	15,201	1,011	24,328	25,427	-1,099	48,725	50,456