

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		07-Aug-19	06-Aug-19	Change		07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19
S50Q19	Aug 2019	1,102.00	1,089.90	12.1	1.11 %	34	-17.07 %	41	-2.38 %	42	-27.59 %	58	0.00 %	58
S50U19	Sep 2019	1,093.20	1,097.90	-4.7	-0.43 %	298,503	-4.77 %	313,447	-1.89 %	319,489	-0.49 %	321,068	-5.60 %	340,106
S50Z19	Dec 2019	1,094.50	1,099.80	-5.3	-0.48 %	38,109	-2.82 %	39,216	1.10 %	38,788	2.84 %	37,718	1.66 %	37,103
S50H20	Mar 2020	1,090.90	1,095.60	-4.7	-0.43 %	8,287	0.63 %	8,235	0.09 %	8,228	3.09 %	7,981	7.10 %	7,452
S50M20	Jun 2020	1,087.80	1,092.30	-4.5	-0.41 %	4,547	4.22 %	4,363	-6.89 %	4,686	2.70 %	4,563	10.65 %	4,124

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Aug-19	06-Aug-19	Change	07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19
BANPUM20	Jun 2020	21,000	12.68	13.21	-0.53 -4.01 %	20,003	0.00 %	20,003	-2.23 %	20,459	-14.76 %	24,003	-20.00 %	30,003
WHAU19	Sep 2019	14,958	4.59	4.65	-0.06 -1.29 %	46,093	-4.17 %	48,097	-2.19 %	49,175	-7.45 %	53,135	-7.36 %	57,357
BEMU19	Sep 2019	12,015	11.04	10.35	0.69 6.67 %	29,974	-11.26 %	33,777	-0.01 %	33,782	-3.01 %	34,829	-3.50 %	36,091
TRUEH20	Mar 2020	10,001	6.28	6.31	-0.03 -0.48 %	58,895	20.45 %	48,894	-1.01 %	49,394	0.00 %	49,394	2.07 %	48,394
PTTGCU19	Sep 2019	7,927	53.80	56.38	-2.58 -4.58 %	9,212	-43.31 %	16,249	3.75 %	15,661	-2.05 %	15,988	-0.09 %	16,002
BTSZ19	Dec 2019	7,039	12.56	12.37	0.19 1.54 %	18,899	27.18 %	14,860	0.01 %	14,859	-16.78 %	17,855	-47.40 %	33,946
JASU19	Sep 2019	6,833	6.10	6.21	-0.11 -1.77 %	120,699	3.24 %	116,910	-0.04 %	116,958	-0.93 %	118,054	-0.39 %	118,513
TRUEU19	Sep 2019	6,765	6.28	6.30	-0.02 -0.32 %	44,767	6.21 %	42,148	-2.02 %	43,019	-2.23 %	43,999	-8.98 %	48,338
IRPCU19	Sep 2019	6,472	4.22	4.33	-0.11 -2.54 %	54,017	-2.10 %	55,176	1.52 %	54,352	0.02 %	54,343	-1.93 %	55,410
PLANBU19	Sep 2019	6,041	8.54	8.50	0.04 0.47 %	9,161	-18.03 %	11,176	-8.48 %	12,212	-0.76 %	12,306	-35.87 %	19,190

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	07-Aug-19	06-Aug-19	Change	
SIRIU19	Sep 2019	515	292,392	-0.16 %	292,864	0.02 %	292,811	0.32 %	291,879	-0.22 %	292,512	1.39	1.39	0	0 %
JASU19	Sep 2019	6,833	120,699	3.24 %	116,910	-0.04 %	116,958	-0.93 %	118,054	-0.39 %	118,513	6.10	6.21	-0.1	-1.8 %
SIRIZ19	Dec 2019	1,542	104,629	1.47 %	103,109	0.91 %	102,184	0.94 %	101,231	0.01 %	101,223	1.37	1.38	-0.01	-0.7 %
JASZ19	Dec 2019	4,706	85,990	0.35 %	85,689	19.53 %	71,686	0.01 %	71,680	0.71 %	71,174	5.98	6.02	-0.04	-0.7 %
TMBU19	Sep 2019	5,528	80,479	3.90 %	77,458	-4.86 %	81,417	-3.53 %	84,396	-0.87 %	85,134	1.80	1.83	-0.03	-1.6 %
BLANDZ19	Dec 2019	232	73,329	-0.28 %	73,535	0.94 %	72,849	5.86 %	68,819	-0.72 %	69,319	1.59	1.57	0.02	1.27 %
QHZ19	Dec 2019	1,966	62,226	-1.53 %	63,192	2.55 %	61,623	19.44 %	51,593	64.49 %	31,366	2.89	2.84	0.05	1.76 %
TRUEH20	Mar 2020	10,001	58,895	20.45 %	48,894	-1.01 %	49,394	0.00 %	49,394	2.07 %	48,394	6.28	6.31	-0.03	-0.5 %
IRPCU19	Sep 2019	6,472	54,017	-2.10 %	55,176	1.52 %	54,352	0.02 %	54,343	-1.93 %	55,410	4.22	4.33	-0.1	-2.5 %
TRUEZ19	Dec 2019	1,006	52,815	0.01 %	52,809	58.88 %	33,238	1.54 %	32,734	-45.69 %	60,272	6.28	6.30	-0.02	-0.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEM	11.10	0.70	6.73
MTC	64.00	3.50	5.79
SAWAD	57.50	3.00	5.50
AEONTS	231.00	10.00	4.52
THANI	7.50	0.30	4.17
TISCO	103.00	3.50	3.52
BTS	12.70	0.40	3.25
ORI	8.30	0.25	3.11
SUPER	0.68	0.02	3.03
CBG	80.50	2.25	2.88

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	9.45	-0.75	-7.35
BLA	22.50	-1.30	-5.46
AAV	3.56	-0.20	-5.32
TASCO	17.40	-0.90	-4.92
STA	10.40	-0.50	-4.59
THAI	9.55	-0.40	-4.02
KTB	18.30	-0.70	-3.68
KBANK	167.50	-6.00	-3.46
PTG	19.60	-0.70	-3.45
BBL	171.50	-5.50	-3.11

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
07/08/2019	55,161	55,785	-624	42,926	34,771	8,155	99,132	106,663	-7,531	197,219	349,505

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/08/2019	9,776	6,259	3,517	13,114	13,428	-314	18,539	21,742	-3,203	41,429	52,843

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/08/2019	32	52	-20	877	196	681	623	1,284	-661	1,532	28,070