

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		08-Aug-19	07-Aug-19	Change	08-Aug-19 (+/-)	07-Aug-19 (+/-)	06-Aug-19 (+/-)	05-Aug-19 (+/-)	02-Aug-19	
S50Q19	Aug 2019	1,094.00	1,102.00	-8 -0.73 %	32 -5.88 %	34 -17.07 %	41 -2.38 %	42 -27.59 %	58	
S50U19	Sep 2019	1,089.80	1,093.20	-3.4 -0.31 %	294,834 -1.23 %	298,503 -4.77 %	313,447 -1.89 %	319,489 -0.49 %	321,068	
S50Z19	Dec 2019	1,090.90	1,094.50	-3.6 -0.33 %	38,150 0.11 %	38,109 -2.82 %	39,216 1.10 %	38,788 2.84 %	37,718	
S50H20	Mar 2020	1,087.60	1,090.90	-3.3 -0.3 %	8,128 -1.92 %	8,287 0.63 %	8,235 0.09 %	8,228 3.09 %	7,981	
S50M20	Jun 2020	1,084.20	1,087.80	-3.6 -0.33 %	4,794 5.43 %	4,547 4.22 %	4,363 -6.89 %	4,686 2.70 %	4,563	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			08-Aug-19	07-Aug-19	Change	08-Aug-19 (+/-)	07-Aug-19 (+/-)	06-Aug-19 (+/-)	05-Aug-19 (+/-)	02-Aug-19	
JASU19	Sep 2019	28,106	6.52	6.10	0.42 6.89 %	139,326 15.43 %	120,699 3.24 %	116,910 -0.04 %	116,958 -0.93 %	118,054	
JASZ19	Dec 2019	17,057	6.30	5.98	0.32 5.35 %	99,979 16.27 %	85,990 0.35 %	85,689 19.53 %	71,686 0.01 %	71,680	
WHAU19	Sep 2019	12,843	4.69	4.59	0.10 2.18 %	45,615 -1.04 %	46,093 -4.17 %	48,097 -2.19 %	49,175 -7.45 %	53,135	
TRUEZ19	Dec 2019	10,504	6.25	6.28	-0.03 -0.48 %	63,316 19.88 %	52,815 0.01 %	52,809 58.88 %	33,238 1.54 %	32,734	
IRPCU19	Sep 2019	9,069	4.19	4.22	-0.03 -0.71 %	52,814 -2.23 %	54,017 -2.10 %	55,176 1.52 %	54,352 0.02 %	54,343	
JASM20	Jun 2020	6,000	6.16	5.76	0.40 6.94 %	20,001 42.85 %	14,001 0.00 %	14,001 0.00 %	14,001 7.69 %	13,001	
BCPGU19	Sep 2019	4,831	19.95	19.55	0.40 2.05 %	13,077 -9.23 %	14,407 -0.87 %	14,534 0.44 %	14,470 -0.41 %	14,530	
TKNU19	Sep 2019	4,162	10.29	9.45	0.84 8.89 %	5,325 23.84 %	4,300 -36.48 %	6,769 17.27 %	5,772 18.99 %	4,851	
BEAUTYU19	Sep 2019	4,139	3.30	3.55	-0.25 -7.04 %	15,620 -3.25 %	16,145 7.94 %	14,957 3.14 %	14,502 2.23 %	14,186	
PTTEPM20	Jun 2020	3,700	123.71	123.84	-0.13 -0.10 %	1,702,000.00 %	2 0.00 %	2100.00 %	1 0.00 %	1	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price		
			08-Aug-19 (+/-)	07-Aug-19 (+/-)	06-Aug-19 (+/-)	05-Aug-19 (+/-)	02-Aug-19	08-Aug-19	07-Aug-19	Change	
SIRIU19	Sep 2019	7	292,395 0.00 %	292,392 -0.16 %	292,864 0.02 %	292,811 0.32 %	291,879	1.39	1.39	0 0 %	
JASU19	Sep 2019	28,106	139,326 15.43 %	120,699 3.24 %	116,910 -0.04 %	116,958 -0.93 %	118,054	6.52	6.10	0.4 6.89 %	
SIRIZ19	Dec 2019	17	104,645 0.02 %	104,629 1.47 %	103,109 0.91 %	102,184 0.94 %	101,231	1.37	1.37	0 0 %	
JASZ19	Dec 2019	17,057	99,979 16.27 %	85,990 0.35 %	85,689 19.53 %	71,686 0.01 %	71,680	6.30	5.98	0.3 5.35 %	
TMBU19	Sep 2019	1,725	81,117 0.79 %	80,479 3.90 %	77,458 -4.86 %	81,417 -3.53 %	84,396	1.77	1.80	-0.03 -1.7 %	
BLANDZ19	Dec 2019	0	73,329 0.00 %	73,329 -0.28 %	73,535 0.94 %	72,849 5.86 %	68,819	1.54	1.59	-0.05 -3.1 %	
TRUEZ19	Dec 2019	10,504	63,316 19.88 %	52,815 0.01 %	52,809 58.88 %	33,238 1.54 %	32,734	6.25	6.28	-0.03 -0.5 %	
QHZ19	Dec 2019	0	62,226 0.00 %	62,226 -1.53 %	63,192 2.55 %	61,623 19.44 %	51,593	2.90	2.89	0.01 0.35 %	
TRUEH20	Mar 2020	1	58,896 0.00 %	58,895 20.45 %	48,894 -1.01 %	49,394 0.00 %	49,394	6.26	6.28	-0.02 -0.3 %	
IRPCU19	Sep 2019	9,069	52,814 -2.23 %	54,017 -2.10 %	55,176 1.52 %	54,352 0.02 %	54,343	4.19	4.22	-0.03 -0.7 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.30	0.85	8.99
JAS	6.65	0.35	5.56
GPSC	71.50	3.75	5.54
PRM	8.85	0.35	4.12
RS	16.20	0.60	3.85
DELTA	51.50	1.50	3.00
CHG	2.36	0.06	2.61
EPG	6.45	0.15	2.38
HMPRO	17.50	0.40	2.34
AOT	71.00	1.50	2.16

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	58.75	-5.25	-8.20
BEAUTY	3.40	-0.24	-6.59
BH	156.50	-9.00	-5.44
SAWAD	54.50	-3.00	-5.22
SPRC	8.95	-0.40	-4.28
ESSO	9.00	-0.35	-3.74
PTTGC	53.50	-1.75	-3.17
SUPER	0.66	-0.02	-2.94
TOP	62.00	-1.75	-2.75
KTB	17.80	-0.50	-2.73

## 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
08/08/2019	44,559	47,959	-3,400	31,281	33,139	-1,858	85,757	80,499	5,258	161,597	345,963

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/08/2019	8,091	9,929	-1,838	17,385	16,316	1,069	27,007	26,238	769	52,483	47,674