

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Aug-19	08-Aug-19	Change	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19
S50Q19	Aug 2019	1,087.60	1,094.00	-6.4 -0.59 %	34	6.25 %	32	-5.88 %	34	-17.07 %	41	-2.38 %	42
S50U19	Sep 2019	1,083.70	1,089.80	-6.1 -0.56 %	281,230	-4.61 %	294,834	-1.23 %	298,503	-4.77 %	313,447	-1.89 %	319,489
S50Z19	Dec 2019	1,084.80	1,090.90	-6.1 -0.56 %	36,724	-3.74 %	38,150	0.11 %	38,109	-2.82 %	39,216	1.10 %	38,788
S50H20	Mar 2020	1,081.20	1,087.60	-6.4 -0.59 %	8,156	0.34 %	8,128	-1.92 %	8,287	0.63 %	8,235	0.09 %	8,228
S50M20	Jun 2020	1,077.70	1,084.20	-6.5 -0.6 %	4,780	-0.29 %	4,794	5.43 %	4,547	4.22 %	4,363	-6.89 %	4,686

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Aug-19	08-Aug-19	Change	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19
JASU19	Sep 2019	36,628	6.49	6.52	-0.03 -0.46 %	157,345	12.93 %	139,326	15.43 %	120,699	3.24 %	116,910	-0.04 %	116,958
TRUEZ19	Dec 2019	15,538	6.14	6.25	-0.11 -1.76 %	57,802	-8.71 %	63,316	19.88 %	52,815	0.01 %	52,809	58.88 %	33,238
WHAU19	Sep 2019	15,021	4.66	4.69	-0.03 -0.64 %	40,608	-10.98 %	45,615	-1.04 %	46,093	-4.17 %	48,097	-2.19 %	49,175
TMBU19	Sep 2019	14,713	1.68	1.77	-0.09 -5.08 %	71,756	-11.54 %	81,117	0.79 %	80,479	3.90 %	77,458	-4.86 %	81,417
BCPGU19	Sep 2019	11,932	18.62	19.95	-1.33 -6.67 %	6,993	-46.52 %	13,077	-9.23 %	14,407	-0.87 %	14,534	0.44 %	14,470
SUPERM20	Jun 2020	10,000	0.67	0.67	0.00 0.00 %	0	0.00 %	10,000	0.00 %	10,000	0.00 %	10,000	0.00 %	0
TMBZ19	Dec 2019	9,675	1.71	1.76	-0.05 -2.84 %	47,861	-5.85 %	50,836	-0.96 %	51,328	-0.77 %	51,725	6.16 %	48,724
TRUEU19	Sep 2019	8,996	6.14	6.26	-0.12 -1.92 %	48,142	5.51 %	45,630	1.93 %	44,767	6.21 %	42,148	-2.02 %	43,019
BEAUTYU19	Sep 2019	6,412	2.96	3.30	-0.34 10.30 %	13,631	-12.73 %	15,620	-3.25 %	16,145	7.94 %	14,957	3.14 %	14,502
JASZ19	Dec 2019	6,025	6.10	6.30	-0.20 -3.17 %	102,989	3.01 %	99,979	16.27 %	85,990	0.35 %	85,689	19.53 %	71,686

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19	(+/-)	05-Aug-19	09-Aug-19	08-Aug-19	Change
SIRIU19	Sep 2019	0	292,395	0.00 %	292,395	0.00 %	292,392	-0.16 %	292,864	0.02 %	292,811	1.38	1.39	-0.01 -0.7 %
JASU19	Sep 2019	36,628	157,345	12.93 %	139,326	15.43 %	120,699	3.24 %	116,910	-0.04 %	116,958	6.49	6.52	-0.03 -0.5 %
SIRIZ19	Dec 2019	3	104,645	0.00 %	104,645	0.02 %	104,629	1.47 %	103,109	0.91 %	102,184	1.37	1.37	0 0 %
JASZ19	Dec 2019	6,025	102,989	3.01 %	99,979	16.27 %	85,990	0.35 %	85,689	19.53 %	71,686	6.10	6.30	-0.2 -3.2 %
BLANDZ19	Dec 2019	1,027	72,356	-1.33 %	73,329	0.00 %	73,329	-0.28 %	73,535	0.94 %	72,849	1.57	1.54	0.03 1.95 %
TMBU19	Sep 2019	14,713	71,756	-11.54 %	81,117	0.79 %	80,479	3.90 %	77,458	-4.86 %	81,417	1.68	1.77	-0.09 -5.1 %
QHZ19	Dec 2019	701	62,926	1.12 %	62,226	0.00 %	62,226	-1.53 %	63,192	2.55 %	61,623	2.86	2.90	-0.04 -1.4 %
TRUEH20	Mar 2020	0	58,896	0.00 %	58,896	0.00 %	58,895	20.45 %	48,894	-1.01 %	49,394	6.14	6.26	-0.1 -1.9 %
TRUEZ19	Dec 2019	15,538	57,802	-8.71 %	63,316	19.88 %	52,815	0.01 %	52,809	58.88 %	33,238	6.14	6.25	-0.1 -1.8 %
IRPCU19	Sep 2019	1,247	52,708	-0.20 %	52,814	-2.23 %	54,017	-2.10 %	55,176	1.52 %	54,352	4.12	4.19	-0.07 -1.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	6.65	0.20	3.10
TOP	63.75	1.75	2.82
BBL	172.50	3.50	2.07
IVL	39.25	0.75	1.95
ESSO	9.10	0.10	1.11
PSH	21.90	0.20	0.92
ADVANC	221.00	2.00	0.91
SAMART	9.80	0.05	0.51
VGI	9.70	0.00	0.00
PTT	44.25	0.00	0.00
KTB	17.80	0.00	0.00
GLOBAL	16.20	0.00	0.00
SUPER	0.66	0.00	0.00
CPF	27.75	0.00	0.00
BTS	12.70	0.00	0.00
QH	3.02	0.00	0.00
CK	26.75	0.00	0.00
BCP	28.25	0.00	0.00
TPIPL	1.71	0.00	0.00
KBANK	165.50	0.00	0.00
BGRIM	35.50	0.00	0.00
SPRC	8.95	0.00	0.00
LH	11.10	0.00	0.00
SCC	414.00	0.00	0.00
GLOW	89.25	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	3.02	-0.38	-11.18
MTC	53.00	-5.75	-9.79
CBG	73.50	-7.00	-8.70
SAWAD	50.50	-4.00	-7.34
TKN	9.60	-0.70	-6.80
THANI	7.05	-0.50	-6.62
BCPG	18.80	-1.20	-6.00
BH	148.50	-8.00	-5.11
TMB	1.70	-0.09	-5.03
STPI	8.30	-0.40	-4.60

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
09/08/2019	37,017	33,068	3,949	34,885	33,594	1,291	73,088	78,328	-5,240	144,990	330,949

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2019	4,054	3,615	439	10,977	12,126	-1,149	15,105	14,395	710	30,136	47,332

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/08/2019	0	0	0	298	1,089	-791	1,856	1,065	791	2,154	28,689