

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Aug-19	09-Aug-19	Change	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19
S50Q19	Aug 2019	1,064.90	1,087.60	-22.7 -2.09 %	34	0.00 %	34	6.25 %	32	-5.88 %	34	-17.07 %	41
S50U19	Sep 2019	1,056.60	1,083.70	-27.1 -2.5 %	275,967	-1.87 %	281,230	-4.61 %	294,834	-1.23 %	298,503	-4.77 %	313,447
S50V19	Oct 2019	1,062.20	1,084.90	-22.7 -2.09 %	26	4.00 %	25	0.00 %	25	0.00 %	25	0.00 %	25
S50Z19	Dec 2019	1,058.40	1,084.80	-26.4 -2.43 %	37,477	2.05 %	36,724	-3.74 %	38,150	0.11 %	38,109	-2.82 %	39,216
S50H20	Mar 2020	1,054.40	1,081.20	-26.8 -2.48 %	8,334	2.18 %	8,156	0.34 %	8,128	-1.92 %	8,287	0.63 %	8,235
S50M20	Jun 2020	1,050.90	1,077.70	-26.8 -2.49 %	4,799	0.40 %	4,780	-0.29 %	4,794	5.43 %	4,547	4.22 %	4,363

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Aug-19	09-Aug-19	Change	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19
TMBU19	Sep 2019	17,497	1.56	1.68	-0.12 -7.14 %	64,086	-10.69 %	71,756	-11.54 %	81,117	0.79 %	80,479	3.90 %	77,458
BTSZ19	Dec 2019	15,016	12.38	12.57	-0.19 -1.51 %	21,744	13.09 %	19,228	1.60 %	18,926	0.14 %	18,899	27.18 %	14,860
TRUEZ19	Dec 2019	13,514	6.05	6.14	-0.09 -1.47 %	49,308	-14.69 %	57,802	-8.71 %	63,316	19.88 %	52,815	0.01 %	52,809
MINTZ19	Dec 2019	8,401	37.14	38.75	-1.61 -4.15 %	11,900	-23.71 %	15,599	2.63 %	15,199	-0.65 %	15,298	0.66 %	15,197
ITDH20	Mar 2020	8,134	1.98	2.13	-0.15 -7.04 %	8	-99.90 %	8,142	-18.65 %	10,008	0.01 %	10,007	0.00 %	10,007
QHZ19	Dec 2019	7,884	2.83	2.86	-0.03 -1.05 %	70,810	12.53 %	62,926	1.12 %	62,226	0.00 %	62,226	-1.53 %	63,192
ITDU19	Sep 2019	7,296	1.97	2.12	-0.15 -7.08 %	30,034	-13.21 %	34,605	-5.64 %	36,675	-0.04 %	36,691	0.01 %	36,688
WHAU19	Sep 2019	6,918	4.58	4.66	-0.08 -1.72 %	37,649	-7.29 %	40,608	-10.98 %	45,615	-1.04 %	46,093	-4.17 %	48,097
BANPUZ19	Dec 2019	6,809	11.58	12.60	-1.02 -8.10 %	34,056	1.99 %	33,391	0.00 %	33,391	0.50 %	33,225	10.69 %	30,017
CPALLZ19	Dec 2019	6,411	84.21	87.07	-2.86 -3.28 %	6,017	19.79 %	5,023	4.15 %	4,823	-9.75 %	5,344	14.16 %	4,681

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	(+/-)	06-Aug-19	13-Aug-19	09-Aug-19	Change
SIRIU19	Sep 2019	1,571	291,861	-0.18 %	292,395	0.00 %	292,395	0.00 %	292,392	-0.16 %	292,864	1.28	1.38	-0.1 -7.3 %
JASU19	Sep 2019	4,616	155,804	-0.98 %	157,345	12.93 %	139,326	15.43 %	120,699	3.24 %	116,910	6.27	6.49	-0.2 -3.4 %
SIRIZ19	Dec 2019	1,006	104,645	0.00 %	104,645	0.00 %	104,645	0.02 %	104,629	1.47 %	103,109	1.23	1.37	-0.1 -10 %
JASZ19	Dec 2019	3,020	100,997	-1.93 %	102,989	3.01 %	99,979	16.27 %	85,990	0.35 %	85,689	5.95	6.10	-0.2 -2.5 %
BLANDZ19	Dec 2019	2	72,358	0.00 %	72,356	-1.33 %	73,329	0.00 %	73,329	-0.28 %	73,535	1.55	1.57	-0.02 -1.3 %
QHZ19	Dec 2019	7,884	70,810	12.53 %	62,926	1.12 %	62,226	0.00 %	62,226	-1.53 %	63,192	2.83	2.86	-0.03 -1.1 %
TMBU19	Sep 2019	17,497	64,086	-10.69 %	71,756	-11.54 %	81,117	0.79 %	80,479	3.90 %	77,458	1.56	1.68	-0.1 -7.1 %
TRUEH20	Mar 2020	9	58,887	-0.02 %	58,896	0.00 %	58,896	0.00 %	58,895	20.45 %	48,894	6.07	6.14	-0.07 -1.1 %
IRPCU19	Sep 2019	5,618	54,502	3.40 %	52,708	-0.20 %	52,814	-2.23 %	54,017	-2.10 %	55,176	4.04	4.12	-0.08 -1.9 %
TMBM20	Jun 2020	2	51,535	0.00 %	51,535	0.02 %	51,527	0.00 %	51,525	13.18 %	45,523	1.53	1.65	-0.1 -7.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	26.75	1.00	3.88
KTB	18.00	0.20	1.12
ADVANC	223.00	2.00	0.90
TOP	64.25	0.50	0.78
RS	15.70	0.10	0.64
PLANB	8.45	0.05	0.60
BEM	10.90	0.00	0.00
ROBINS	63.00	0.00	0.00
PTTEP	124.00	0.00	0.00
PTG	19.10	0.00	0.00
GLOW	89.25	0.00	0.00
TTW	13.70	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.78	-0.24	-7.95
TMB	1.58	-0.12	-7.06
BANPU	12.00	-0.90	-6.98
PSH	20.50	-1.40	-6.39
BEC	8.10	-0.55	-6.36
AAV	3.32	-0.22	-6.21
EA	48.00	-3.00	-5.88
GLOBAL	15.30	-0.90	-5.56
SPRC	8.50	-0.45	-5.03
SUPER	0.63	-0.03	-4.55

## 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
13/08/2019	51,411	65,155	-13,744	43,949	48,263	-4,314	124,815	106,757	18,058	220,175	326,637

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2019	5,622	10,795	-5,173	12,945	13,788	-843	27,291	21,275	6,016	45,858	48,441

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/08/2019	0	0	0	2,794	323	2,471	858	3,329	-2,471	3,652	26,288