

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Aug-19	13-Aug-19	Change	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19
S50Q19	Aug 2019	1,065.50	1,064.90	0.6 0.06 %	31	-8.82 %	34	0.00 %	34	6.25 %	32	-5.88 %	34
S50U19	Sep 2019	1,061.60	1,056.60	5 0.47 %	268,739	-2.62 %	275,967	-1.87 %	281,230	-4.61 %	294,834	-1.23 %	298,503
S50V19	Oct 2019	1,062.80	1,062.20	0.6 0.06 %	28	7.69 %	26	4.00 %	25	0.00 %	25	0.00 %	25
S50Z19	Dec 2019	1,063.10	1,058.40	4.7 0.44 %	37,976	1.33 %	37,477	2.05 %	36,724	-3.74 %	38,150	0.11 %	38,109
S50H20	Mar 2020	1,059.40	1,054.40	5 0.47 %	8,441	1.28 %	8,334	2.18 %	8,156	0.34 %	8,128	-1.92 %	8,287
S50M20	Jun 2020	1,055.60	1,050.90	4.7 0.45 %	4,882	1.73 %	4,799	0.40 %	4,780	-0.29 %	4,794	5.43 %	4,547

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Aug-19	13-Aug-19	Change	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19
JASU19	Sep 2019	18,438	6.35	6.27	0.08 1.28 %	170,187	9.23 %	155,804	-0.98 %	157,345	12.93 %	139,326	15.43 %	120,699
IRPCU19	Sep 2019	13,831	4.08	4.04	0.04 0.99 %	53,834	-1.23 %	54,502	3.40 %	52,708	-0.20 %	52,814	-2.23 %	54,017
BEAUTYU19	Sep 2019	11,072	3.01	2.87	0.14 4.88 %	9,028	-21.93 %	11,564	-15.16 %	13,631	-12.73 %	15,620	-3.25 %	16,145
BANPUM20	Jun 2020	8,113	11.11	11.17	-0.06 -0.54 %	18,716	-5.49 %	19,803	-0.50 %	19,903	0.00 %	19,903	-0.50 %	20,003
JASZ19	Dec 2019	7,519	5.93	5.95	-0.02 -0.34 %	93,510	-7.41 %	100,997	-1.93 %	102,989	3.01 %	99,979	16.27 %	85,990
PRMZ19	Dec 2019	7,346	8.51	8.04	0.47 5.85 %	35,609	-13.04 %	40,951	-1.21 %	41,451	0.00 %	41,451	2.47 %	40,450
TRUEZ19	Dec 2019	7,005	6.05	6.05	0.00 0.00 %	43,308	-12.17 %	49,308	-14.69 %	57,802	-8.71 %	63,316	19.88 %	52,815
BTSZ19	Dec 2019	6,012	12.26	12.38	-0.12 -0.97 %	16,756	-22.94 %	21,744	13.09 %	19,228	1.60 %	18,926	0.14 %	18,899
CKPU19	Sep 2019	5,180	6.06	6.05	0.01 0.17 %	15,205	-12.01 %	17,280	5.68 %	16,352	-0.21 %	16,386	6.71 %	15,355
CPFH20	Mar 2020	5,104	28.18	27.62	0.56 2.03 %	14,722	-6.95 %	15,821	-13.64 %	18,319	5.77 %	17,319	0.01 %	17,318

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	(+/-)	07-Aug-19	14-Aug-19	13-Aug-19	Change
SIRIU19	Sep 2019	530	291,344	-0.18 %	291,861	-0.18 %	292,395	0.00 %	292,395	0.00 %	292,392	1.33	1.28	0.05 3.91 %
JASU19	Sep 2019	18,438	170,187	9.23 %	155,804	-0.98 %	157,345	12.93 %	139,326	15.43 %	120,699	6.35	6.27	0.08 1.28 %
SIRIZ19	Dec 2019	501	104,146	-0.48 %	104,645	0.00 %	104,645	0.00 %	104,645	0.02 %	104,629	1.35	1.23	0.1 9.76 %
JASZ19	Dec 2019	7,519	93,510	-7.41 %	100,997	-1.93 %	102,989	3.01 %	99,979	16.27 %	85,990	5.93	5.95	-0.02 -0.3 %
BLANDZ19	Dec 2019	1	72,359	0.00 %	72,358	0.00 %	72,356	-1.33 %	73,329	0.00 %	73,329	1.53	1.55	-0.02 -1.3 %
QHZ19	Dec 2019	501	70,309	-0.71 %	70,810	12.53 %	62,926	1.12 %	62,226	0.00 %	62,226	2.84	2.83	0.01 0.35 %
TMBU19	Sep 2019	3,465	63,422	-1.04 %	64,086	-10.69 %	71,756	-11.54 %	81,117	0.79 %	80,479	1.56	1.56	0 0 %
TRUEH20	Mar 2020	501	58,887	0.00 %	58,887	-0.02 %	58,896	0.00 %	58,896	0.00 %	58,895	6.07	6.07	0 0 %
IRPCU19	Sep 2019	13,831	53,834	-1.23 %	54,502	3.40 %	52,708	-0.20 %	52,814	-2.23 %	54,017	4.08	4.04	0.04 0.99 %
TMBM20	Jun 2020	23	51,558	0.04 %	51,535	0.00 %	51,535	0.02 %	51,527	0.00 %	51,525	1.53	1.53	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	3.02	0.24	8.63
CPN	68.50	3.25	4.98
CPF	28.50	1.25	4.59
PRM	8.40	0.35	4.35
TASCO	17.40	0.70	4.19
PSL	7.55	0.30	4.14
ERW	5.35	0.20	3.88
SIRI	1.38	0.04	2.99
SPALI	20.80	0.60	2.97
GUNKUL	2.96	0.08	2.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	155.00	-9.00	-5.49
BEC	7.70	-0.40	-4.94
PSH	19.50	-1.00	-4.88
ORI	7.40	-0.35	-4.52
TKN	8.90	-0.40	-4.30
SCB	123.50	-5.00	-3.89
BBL	165.00	-6.00	-3.51
KTC	42.75	-1.50	-3.39
KTB	17.50	-0.50	-2.78
BA	9.25	-0.25	-2.63

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
14/08/2019	74,496	70,809	3,687	61,872	49,484	12,388	132,852	148,927	-16,075	269,220	320,097

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/08/2019	10,252	19,399	-9,147	16,872	17,839	-967	33,204	23,090	10,114	60,328	58,098

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/08/2019	0	0	0	505	502	3	641	644	-3	1,146	26,276