

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Aug-19	14-Aug-19	Change	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19
S50Q19	Aug 2019	1,051.00	1,065.50	-14.5 -1.36 %	33	6.45 %	31	-8.82 %	34	0.00 %	34	6.25 %	32
S50U19	Sep 2019	1,047.60	1,061.60	-14 -1.32 %	280,352	4.32 %	268,739	-2.62 %	275,967	-1.87 %	281,230	-4.61 %	294,834
S50V19	Oct 2019	1,047.50	1,062.80	-15.3 -1.44 %	30	7.14 %	28	7.69 %	26	4.00 %	25	0.00 %	25
S50Z19	Dec 2019	1,049.60	1,063.10	-13.5 -1.27 %	38,583	1.60 %	37,976	1.33 %	37,477	2.05 %	36,724	-3.74 %	38,150
S50H20	Mar 2020	1,046.10	1,059.40	-13.3 -1.26 %	8,411	-0.36 %	8,441	1.28 %	8,334	2.18 %	8,156	0.34 %	8,128
S50M20	Jun 2020	1,041.80	1,055.60	-13.8 -1.31 %	4,886	0.08 %	4,882	1.73 %	4,799	0.40 %	4,780	-0.29 %	4,794

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Aug-19	14-Aug-19	Change	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19
TRUEU19	Sep 2019	17,916	6.00	6.07	-0.07 -1.15 %	52,096	6.16 %	49,074	4.41 %	47,001	-2.37 %	48,142	5.51 %	45,630
BLANDU19	Sep 2019	14,593	1.50	1.55	-0.05 -3.23 %	13,359	-51.53 %	27,564	0.26 %	27,492	-1.95 %	28,038	-1.75 %	28,536
BLANDZ19	Dec 2019	14,393	1.52	1.53	-0.01 -0.65 %	82,750	14.36 %	72,359	0.00 %	72,358	0.00 %	72,356	-1.33 %	73,329
TRUEZ19	Dec 2019	12,518	6.03	6.05	-0.02 -0.33 %	34,303	-20.79 %	43,308	-12.17 %	49,308	-14.69 %	57,802	-8.71 %	63,316
ITDU19	Sep 2019	11,272	1.91	2.00	-0.09 -4.50 %	19,865	-33.64 %	29,933	-0.34 %	30,034	-13.21 %	34,605	-5.64 %	36,675
WHAU19	Sep 2019	11,172	4.60	4.60	0.00 0.00 %	36,654	-5.19 %	38,660	2.69 %	37,649	-7.29 %	40,608	-10.98 %	45,615
JASU19	Sep 2019	10,969	6.21	6.35	-0.14 -2.20 %	176,690	3.82 %	170,187	9.23 %	155,804	-0.98 %	157,345	12.93 %	139,326
BANPUZ19	Dec 2019	10,567	10.90	11.53	-0.63 -5.46 %	23,726	-27.70 %	32,815	-3.64 %	34,056	1.99 %	33,391	0.00 %	33,391
BANPUU19	Sep 2019	9,351	10.70	11.49	-0.79 -6.88 %	21,328	-21.97 %	27,333	-5.58 %	28,947	-11.34 %	32,650	-0.77 %	32,905
SUPERZ19	Dec 2019	8,107	0.62	0.62	0.00 0.00 %	45,017	9.48 %	41,119	5.12 %	39,117	18.12 %	33,117	22.12 %	27,119

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	(+/-)	08-Aug-19	15-Aug-19	14-Aug-19	Change
SIRIU19	Sep 2019	448	291,335	0.00 %	291,344	-0.18 %	291,861	-0.18 %	292,395	0.00 %	292,395	1.34	1.33	0.01 0.75 %
JASU19	Sep 2019	10,969	176,690	3.82 %	170,187	9.23 %	155,804	-0.98 %	157,345	12.93 %	139,326	6.21	6.35	-0.1 -2.2 %
SIRIZ19	Dec 2019	1,800	102,346	-1.73 %	104,146	-0.48 %	104,645	0.00 %	104,645	0.00 %	104,645	1.31	1.35	-0.04 -3 %
JASZ19	Dec 2019	2,895	90,661	-3.05 %	93,510	-7.41 %	100,997	-1.93 %	102,989	3.01 %	99,979	5.73	5.93	-0.2 -3.4 %
BLANDZ19	Dec 2019	14,393	82,750	14.36 %	72,359	0.00 %	72,358	0.00 %	72,356	-1.33 %	73,329	1.52	1.53	-0.01 -0.7 %
QHZ19	Dec 2019	4,300	72,409	2.99 %	70,309	-0.71 %	70,810	12.53 %	62,926	1.12 %	62,226	2.82	2.84	-0.02 -0.7 %
TMBU19	Sep 2019	7,704	67,481	6.40 %	63,422	-1.04 %	64,086	-10.69 %	71,756	-11.54 %	81,117	1.52	1.56	-0.04 -2.6 %
TRUEH20	Mar 2020	1	58,886	0.00 %	58,887	0.00 %	58,887	-0.02 %	58,896	0.00 %	58,896	6.00	6.07	-0.07 -1.2 %
TMBZ19	Dec 2019	3,541	54,719	6.83 %	51,223	0.14 %	51,151	6.87 %	47,861	-5.85 %	50,836	1.54	1.58	-0.04 -2.5 %
IRPCU19	Sep 2019	2,410	53,463	-0.69 %	53,834	-1.23 %	54,502	3.40 %	52,708	-0.20 %	52,814	3.88	4.08	-0.2 -4.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	8.00	0.60	8.11
BEC	8.25	0.55	7.14
BJC	52.00	2.75	5.58
TKN	9.35	0.45	5.06
SAWAD	51.75	2.25	4.55
EGCO	316.00	8.00	2.60
CBG	73.25	1.75	2.45
BEAUTY	3.08	0.06	1.99
ERW	5.45	0.10	1.87
CHG	2.30	0.04	1.77

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	21.40	-2.20	-9.32
ICHI	7.25	-0.65	-8.23
STPI	7.85	-0.55	-6.55
ITD	1.89	-0.11	-5.50
MAJOR	26.25	-1.50	-5.41
KCE	14.90	-0.80	-5.10
INTUCH	61.25	-3.25	-5.04
SUPER	0.59	-0.03	-4.84
IRPC	3.90	-0.18	-4.41
BANPU	11.30	-0.50	-4.24

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
15/08/2019	74,510	97,227	-22,717	61,719	63,868	-2,149	190,040	165,174	24,866	326,269	332,295

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/08/2019	10,742	9,459	1,283	13,124	12,272	852	22,570	24,705	-2,135	46,436	55,019