

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Aug-19	15-Aug-19	Change	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19
S50Q19	Aug 2019	1,073.80	1,051.00	22.8 2.17 %	29	-12.12 %	33	6.45 %	31	-8.82 %	34	0.00 %	34
S50U19	Sep 2019	1,069.30	1,047.60	21.7 2.07 %	271,298	-3.23 %	280,352	4.32 %	268,739	-2.62 %	275,967	-1.87 %	281,230
S50V19	Oct 2019	1,069.00	1,047.50	21.5 2.05 %	32	6.67 %	30	7.14 %	28	7.69 %	26	4.00 %	25
S50Z19	Dec 2019	1,070.80	1,049.60	21.2 2.02 %	39,794	3.14 %	38,583	1.60 %	37,976	1.33 %	37,477	2.05 %	36,724
S50H20	Mar 2020	1,067.20	1,046.10	21.1 2.02 %	8,253	-1.88 %	8,411	-0.36 %	8,441	1.28 %	8,334	2.18 %	8,156
S50M20	Jun 2020	1,063.10	1,041.80	21.3 2.04 %	4,968	1.68 %	4,886	0.08 %	4,882	1.73 %	4,799	0.40 %	4,780

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Aug-19	15-Aug-19	Change	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19
JASU19	Sep 2019	58,601	6.45	6.21	0.24 3.86 %	176,011	-0.38 %	176,690	3.82 %	170,187	9.23 %	155,804	-0.98 %	157,345
TRUEZ19	Dec 2019	16,026	6.36	6.03	0.33 5.47 %	25,314	-26.20 %	34,303	-20.79 %	43,308	-12.17 %	49,308	-14.69 %	57,802
TRUEU19	Sep 2019	13,028	6.32	6.00	0.32 5.33 %	47,530	-8.76 %	52,096	6.16 %	49,074	4.41 %	47,001	-2.37 %	48,142
TMBH20	Mar 2020	10,000	1.54	1.50	0.04 2.67 %	14,514	221.53 %	4,514	0.00 %	4,514	0.00 %	4,514	-18.12 %	5,513
BEMZ19	Dec 2019	5,071	10.60	10.70	-0.10 -0.93 %	16,144	6.60 %	15,144	2.99 %	14,705	0.03 %	14,700	-3.09 %	15,169
SUPERZ19	Dec 2019	5,000	0.61	0.62	-0.01 -1.61 %	45,017	0.00 %	45,017	9.48 %	41,119	5.12 %	39,117	18.12 %	33,117
TMBU19	Sep 2019	4,870	1.56	1.52	0.04 2.63 %	65,163	-3.44 %	67,481	6.40 %	63,422	-1.04 %	64,086	-10.69 %	71,756
WHAU19	Sep 2019	4,353	4.66	4.60	0.06 1.30 %	35,664	-2.70 %	36,654	-5.19 %	38,660	2.69 %	37,649	-7.29 %	40,608
BEMU19	Sep 2019	4,083	10.77	10.85	-0.08 -0.74 %	30,076	-8.92 %	33,020	-5.81 %	35,058	10.04 %	31,860	3.04 %	30,921
BEAUTYU19	Sep 2019	3,137	3.03	3.10	-0.07 -2.26 %	9,367	1.28 %	9,249	2.45 %	9,028	-21.93 %	11,564	-15.16 %	13,631

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	(+/-)	09-Aug-19	16-Aug-19	15-Aug-19	Change
SIRIU19	Sep 2019	2,077	289,303	-0.70 %	291,335	0.00 %	291,344	-0.18 %	291,861	-0.18 %	292,395	1.37	1.34	0.03 2.24 %
JASU19	Sep 2019	58,601	176,011	-0.38 %	176,690	3.82 %	170,187	9.23 %	155,804	-0.98 %	157,345	6.45	6.21	0.2 3.86 %
SIRIZ19	Dec 2019	1,401	100,947	-1.37 %	102,346	-1.73 %	104,146	-0.48 %	104,645	0.00 %	104,645	1.37	1.31	0.06 4.58 %
JASZ19	Dec 2019	1,097	90,218	-0.49 %	90,661	-3.05 %	93,510	-7.41 %	100,997	-1.93 %	102,989	6.05	5.73	0.3 5.58 %
BLANDZ19	Dec 2019	503	83,253	0.61 %	82,750	14.36 %	72,359	0.00 %	72,358	0.00 %	72,356	1.55	1.52	0.03 1.97 %
QHZ19	Dec 2019	684	71,725	-0.94 %	72,409	2.99 %	70,309	-0.71 %	70,810	12.53 %	62,926	2.84	2.82	0.02 0.71 %
TMBU19	Sep 2019	4,870	65,163	-3.44 %	67,481	6.40 %	63,422	-1.04 %	64,086	-10.69 %	71,756	1.56	1.52	0.04 2.63 %
TRUEH20	Mar 2020	15	58,871	-0.03 %	58,886	0.00 %	58,887	0.00 %	58,887	-0.02 %	58,896	6.20	6.00	0.2 3.33 %
TMBZ19	Dec 2019	2,003	54,720	0.00 %	54,719	6.83 %	51,223	0.14 %	51,151	6.87 %	47,861	1.55	1.54	0.01 0.65 %
IRPCU19	Sep 2019	1,243	53,297	-0.31 %	53,463	-0.69 %	53,834	-1.23 %	54,502	3.40 %	52,708	3.96	3.88	0.08 2.06 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	17.00	1.30	8.28
TKN	10.10	0.75	8.02
JAS	6.65	0.40	6.40
PSL	7.95	0.45	6.00
PRM	8.85	0.50	5.99
TRUE	6.35	0.35	5.83
EPG	6.40	0.35	5.79
CENTEL	32.25	1.75	5.74
DTAC	61.00	3.25	5.63
ERW	5.75	0.30	5.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	20.20	-1.20	-5.61
BLA	20.20	-0.50	-2.42
BEAUTY	3.02	-0.06	-1.95
MAJOR	25.75	-0.50	-1.90
BH	140.50	-2.00	-1.40
ESSO	8.70	-0.10	-1.14
BEM	10.70	-0.10	-0.93
BTS	12.40	-0.10	-0.80
BDMS	23.20	-0.10	-0.43
SPRC	8.40	0.00	0.00
BEC	8.25	0.00	0.00
TU	18.10	0.00	0.00
CHG	2.30	0.00	0.00
CK	24.90	0.00	0.00

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
16/08/2019	91,906	81,894	10,012	58,484	58,812	-328	144,816	154,500	-9,684	295,206	324,374

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2019	7,038	7,400	-362	12,174	13,074	-900	18,673	17,411	1,262	37,885	55,348

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/08/2019	0	0	0	897	548	349	1,166	1,515	-349	2,063	26,017