

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Aug-19	16-Aug-19	Change	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19
S50Q19	Aug 2019	1,078.10	1,073.80	4.3 0.4 %	31	6.90 %	29	-12.12 %	33	6.45 %	31	-8.82 %	34
S50U19	Sep 2019	1,075.90	1,069.30	6.6 0.62 %	266,787	-1.66 %	271,298	-3.23 %	280,352	4.32 %	268,739	-2.62 %	275,967
S50V19	Oct 2019	1,074.00	1,069.00	5 0.47 %	30	-6.25 %	32	6.67 %	30	7.14 %	28	7.69 %	26
S50Z19	Dec 2019	1,077.40	1,070.80	6.6 0.62 %	39,951	0.39 %	39,794	3.14 %	38,583	1.60 %	37,976	1.33 %	37,477
S50H20	Mar 2020	1,074.10	1,067.20	6.9 0.65 %	8,319	0.80 %	8,253	-1.88 %	8,411	-0.36 %	8,441	1.28 %	8,334
S50M20	Jun 2020	1,070.00	1,063.10	6.9 0.65 %	5,079	2.23 %	4,968	1.68 %	4,886	0.08 %	4,882	1.73 %	4,799

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Aug-19	16-Aug-19	Change	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19
JASU19	Sep 2019	81,854	6.65	6.45	0.20 3.10 %	192,800	9.54 %	176,011	-0.38 %	176,690	3.82 %	170,187	9.23 %	155,804
TRUEZ19	Dec 2019	10,509	6.21	6.36	-0.15 -2.36 %	32,314	27.65 %	25,314	-26.20 %	34,303	-20.79 %	43,308	-12.17 %	49,308
TRUEU19	Sep 2019	9,006	6.25	6.32	-0.07 -1.11 %	48,921	2.93 %	47,530	-8.76 %	52,096	6.16 %	49,074	4.41 %	47,001
SUPERZ19	Dec 2019	6,000	0.64	0.61	0.03 4.92 %	41,017	-8.89 %	45,017	0.00 %	45,017	9.48 %	41,119	5.12 %	39,117
BTSZ19	Dec 2019	5,520	12.81	12.51	0.30 2.40 %	22,773	31.90 %	17,265	2.99 %	16,763	0.04 %	16,756	-22.94 %	21,744
TMBU19	Sep 2019	4,327	1.53	1.56	-0.03 -1.92 %	65,209	0.07 %	65,163	-3.44 %	67,481	6.40 %	63,422	-1.04 %	64,086
BTSU19	Sep 2019	4,036	12.90	12.57	0.33 2.63 %	2,368	-55.97 %	5,378	10.48 %	4,868	-16.96 %	5,862	9.65 %	5,346
BLANDZ19	Dec 2019	3,524	1.51	1.55	-0.04 -2.58 %	83,773	0.62 %	83,253	0.61 %	82,750	14.36 %	72,359	0.00 %	72,358
WHAZ19	Dec 2019	3,501	4.67	4.66	0.01 0.21 %	15,908	18.64 %	13,409	8.06 %	12,409	19.13 %	10,416	-19.35 %	12,915
WHAU19	Sep 2019	3,352	4.67	4.66	0.01 0.21 %	36,608	2.65 %	35,664	-2.70 %	36,654	-5.19 %	38,660	2.69 %	37,649

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	(+/-)	13-Aug-19	19-Aug-19	16-Aug-19	Change
SIRIU19	Sep 2019	27	289,311	0.00 %	289,303	-0.70 %	291,335	0.00 %	291,344	-0.18 %	291,861	1.36	1.37	-0.01 -0.7 %
JASU19	Sep 2019	81,854	192,800	9.54 %	176,011	-0.38 %	176,690	3.82 %	170,187	9.23 %	155,804	6.65	6.45	0.2 3.1 %
SIRIZ19	Dec 2019	0	100,947	0.00 %	100,947	-1.37 %	102,346	-1.73 %	104,146	-0.48 %	104,645	1.34	1.37	-0.03 -2.2 %
JASZ19	Dec 2019	1,545	89,734	-0.54 %	90,218	-0.49 %	90,661	-3.05 %	93,510	-7.41 %	100,997	5.99	6.05	-0.06 -1 %
BLANDZ19	Dec 2019	3,524	83,773	0.62 %	83,253	0.61 %	82,750	14.36 %	72,359	0.00 %	72,358	1.51	1.55	-0.04 -2.6 %
QHZ19	Dec 2019	7	71,719	-0.01 %	71,725	-0.94 %	72,409	2.99 %	70,309	-0.71 %	70,810	2.85	2.84	0.01 0.35 %
TMBU19	Sep 2019	4,327	65,209	0.07 %	65,163	-3.44 %	67,481	6.40 %	63,422	-1.04 %	64,086	1.53	1.56	-0.03 -1.9 %
TRUEH20	Mar 2020	0	58,871	0.00 %	58,871	-0.03 %	58,886	0.00 %	58,887	0.00 %	58,887	6.25	6.20	0.05 0.81 %
IRPCU19	Sep 2019	2,878	54,979	3.16 %	53,297	-0.31 %	53,463	-0.69 %	53,834	-1.23 %	54,502	4.00	3.96	0.04 1.01 %
TMBZ19	Dec 2019	2,547	53,756	-1.76 %	54,720	0.00 %	54,719	6.83 %	51,223	0.14 %	51,151	1.52	1.55	-0.03 -1.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	15.70	0.80	5.37
ERW	6.05	0.30	5.22
SUPER	0.64	0.03	4.92
BEM	11.20	0.50	4.67
BTS	12.90	0.50	4.03
CHG	2.38	0.08	3.48
PTTGC	54.25	1.75	3.33
KCE	15.90	0.50	3.25
S	3.46	0.10	2.98
SCB	127.00	3.00	2.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	19.60	-0.60	-2.97
ESSO	8.50	-0.20	-2.30
TMB	1.52	-0.03	-1.94
IVL	39.00	-0.75	-1.89
CPN	67.25	-1.25	-1.82
INTUCH	61.25	-1.00	-1.61
CKP	6.15	-0.10	-1.60
PTTEP	123.50	-2.00	-1.59
TRUE	6.25	-0.10	-1.57
TKN	9.95	-0.15	-1.49

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
19/08/2019	50,957	52,684	-1,727	33,599	24,629	8,970	89,143	96,386	-7,243	173,699	320,197

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2019	3,615	3,584	31	11,693	14,714	-3,021	20,204	17,214	2,990	35,512	56,845

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/08/2019	0	0	0	151	68	83	217	300	-83	368	25,948