

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Aug-19	19-Aug-19	Change	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19
S50Q19	Aug 2019	1,068.40	1,078.10	-9.7 -0.9 %	39	25.81 %	31	6.90 %	29	-12.12 %	33	6.45 %	31
S50U19	Sep 2019	1,065.60	1,075.90	-10.3 -0.96 %	269,471	1.01 %	266,787	-1.66 %	271,298	-3.23 %	280,352	4.32 %	268,739
S50V19	Oct 2019	1,070.00	1,074.00	-4 -0.37 %	32	6.67 %	30	-6.25 %	32	6.67 %	30	7.14 %	28
S50Z19	Dec 2019	1,067.90	1,077.40	-9.5 -0.88 %	41,341	3.48 %	39,951	0.39 %	39,794	3.14 %	38,583	1.60 %	37,976
S50H20	Mar 2020	1,064.20	1,074.10	-9.9 -0.92 %	8,643	3.89 %	8,319	0.80 %	8,253	-1.88 %	8,411	-0.36 %	8,441
S50M20	Jun 2020	1,060.20	1,070.00	-9.8 -0.92 %	5,237	3.11 %	5,079	2.23 %	4,968	1.68 %	4,886	0.08 %	4,882

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Aug-19	19-Aug-19	Change	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19
IRPCU19	Sep 2019	13,701	3.99	4.00	-0.01 -0.25 %	63,976	16.36 %	54,979	3.16 %	53,297	-0.31 %	53,463	-0.69 %	53,834
BTSZ19	Dec 2019	8,706	12.58	12.81	-0.23 -1.80 %	31,478	38.23 %	22,773	31.90 %	17,265	2.99 %	16,763	0.04 %	16,756
WHAZ19	Dec 2019	8,500	4.64	4.67	-0.03 -0.64 %	13,408	-15.72 %	15,908	18.64 %	13,409	8.06 %	12,409	19.13 %	10,416
SUPERZ19	Dec 2019	6,000	0.63	0.64	-0.01 -1.56 %	39,017	-4.88 %	41,017	-8.89 %	45,017	0.00 %	45,017	9.48 %	41,119
TRUEZ19	Dec 2019	4,516	6.10	6.21	-0.11 -1.77 %	31,820	-1.53 %	32,314	27.65 %	25,314	-26.20 %	34,303	-20.79 %	43,308
TRUEU19	Sep 2019	4,245	6.08	6.25	-0.17 -2.72 %	50,414	3.05 %	48,921	2.93 %	47,530	-8.76 %	52,096	6.16 %	49,074
BEMZ19	Dec 2019	3,547	10.89	11.08	-0.19 -1.71 %	17,160	9.66 %	15,649	-3.07 %	16,144	6.60 %	15,144	2.99 %	14,705
JASU19	Sep 2019	3,416	6.59	6.65	-0.06 -0.90 %	191,092	-0.89 %	192,800	9.54 %	176,011	-0.38 %	176,690	3.82 %	170,187
CKZ19	Dec 2019	3,361	24.42	24.86	-0.44 -1.77 %	6,003	127.21 %	2,642	0.04 %	2,641	0.04 %	2,640	67.09 %	1,580
STECZ19	Dec 2019	3,300	19.80	20.13	-0.33 -1.64 %	7,672	64.21 %	4,672	9.41 %	4,270	10.31 %	3,871	11.52 %	3,471

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	(+/-)	14-Aug-19	20-Aug-19	19-Aug-19	Change
SIRIU19	Sep 2019	18	289,296	-0.01 %	289,311	0.00 %	289,303	-0.70 %	291,335	0.00 %	291,344	1.37	1.36	0.01 0.74 %
JASU19	Sep 2019	3,416	191,092	-0.89 %	192,800	9.54 %	176,011	-0.38 %	176,690	3.82 %	170,187	6.59	6.65	-0.06 -0.9 %
SIRIZ19	Dec 2019	5	100,951	0.00 %	100,947	0.00 %	100,947	-1.37 %	102,346	-1.73 %	104,146	1.36	1.34	0.02 1.49 %
JASZ19	Dec 2019	7	89,741	0.01 %	89,734	-0.54 %	90,218	-0.49 %	90,661	-3.05 %	93,510	5.92	5.99	-0.07 -1.2 %
BLANDZ19	Dec 2019	1	83,774	0.00 %	83,773	0.62 %	83,253	0.61 %	82,750	14.36 %	72,359	1.52	1.51	0.01 0.66 %
QHZ19	Dec 2019	615	71,112	-0.85 %	71,719	-0.01 %	71,725	-0.94 %	72,409	2.99 %	70,309	2.87	2.85	0.02 0.7 %
TMBU19	Sep 2019	84	65,203	-0.01 %	65,209	0.07 %	65,163	-3.44 %	67,481	6.40 %	63,422	1.55	1.53	0.02 1.31 %
IRPCU19	Sep 2019	13,701	63,976	16.36 %	54,979	3.16 %	53,297	-0.31 %	53,463	-0.69 %	53,834	3.99	4.00	-0.01 -0.3 %
TRUEH20	Mar 2020	1	58,870	0.00 %	58,871	0.00 %	58,871	-0.03 %	58,886	0.00 %	58,887	6.08	6.25	-0.2 -2.7 %
TMBZ19	Dec 2019	31	53,776	0.04 %	53,756	-1.76 %	54,720	0.00 %	54,719	6.83 %	51,223	1.53	1.52	0.01 0.66 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ADVANC	224.00	6.00	2.75
COM7	26.50	0.50	1.92
PLANB	8.70	0.15	1.75
CPF	29.25	0.50	1.74
GULF	125.00	2.00	1.63
AP	7.55	0.10	1.34
RS	17.10	0.20	1.18
STEC	19.80	0.20	1.02
CPALL	84.75	0.75	0.89
TTW	14.00	0.10	0.72

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.45	-0.45	-5.06
IVL	37.25	-1.75	-4.49
PSL	7.55	-0.35	-4.43
STPI	7.60	-0.30	-3.80
PRM	8.30	-0.30	-3.49
BANPU	11.60	-0.40	-3.33
ERW	5.85	-0.20	-3.31
CENTEL	31.75	-1.00	-3.05
PTG	19.80	-0.60	-2.94
TCAP	51.50	-1.50	-2.83

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
20/08/2019	55,352	59,799	-4,447	39,864	41,134	-1,270	108,826	103,109	5,717	204,042	324,763

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/08/2019	3,911	8,045	-4,134	7,024	9,066	-2,042	18,538	12,362	6,176	29,473	61,334

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/08/2019	0	0	0	217	721	-504	1,273	769	504	1,490	26,315