

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Aug-19	20-Aug-19	Change	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	
S50Q19	Aug 2019	1,081.30	1,068.40	12.9 1.21 %	29	-25.64 %	39	25.81 %	31	6.90 %	29	-12.12 %	33	
S50U19	Sep 2019	1,076.60	1,065.60	11 1.03 %	271,642	0.81 %	269,471	1.01 %	266,787	-1.66 %	271,298	-3.23 %	280,352	
S50V19	Oct 2019	1,075.70	1,070.00	5.7 0.53 %	32	0.00 %	32	6.67 %	30	-6.25 %	32	6.67 %	30	
S50Z19	Dec 2019	1,078.30	1,067.90	10.4 0.97 %	42,198	2.07 %	41,341	3.48 %	39,951	0.39 %	39,794	3.14 %	38,583	
S50H20	Mar 2020	1,074.60	1,064.20	10.4 0.98 %	8,387	-2.96 %	8,643	3.89 %	8,319	0.80 %	8,253	-1.88 %	8,411	
S50M20	Jun 2020	1,070.50	1,060.20	10.3 0.97 %	5,460	4.26 %	5,237	3.11 %	5,079	2.23 %	4,968	1.68 %	4,886	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Aug-19	20-Aug-19	Change	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	
JASU19	Sep 2019	46,773	6.70	6.59	0.11 1.67 %	188,800	-1.20 %	191,092	-0.89 %	192,800	9.54 %	176,011	-0.38 %	176,690	
BTSZ19	Dec 2019	10,705	12.74	12.58	0.16 1.27 %	29,783	-5.38 %	31,478	38.23 %	22,773	31.90 %	17,265	2.99 %	16,763	
TMBU19	Sep 2019	9,137	1.56	1.55	0.01 0.65 %	72,401	11.04 %	65,203	-0.01 %	65,209	0.07 %	65,163	-3.44 %	67,481	
VGIZ19	Dec 2019	8,500	9.94	9.62	0.32 3.33 %	4,777	-9.48 %	5,277	0.29 %	5,262	1.52 %	5,183	-1.01 %	5,236	
IRPCU19	Sep 2019	6,464	4.00	3.99	0.01 0.25 %	69,005	7.86 %	63,976	16.36 %	54,979	3.16 %	53,297	-0.31 %	53,463	
GUNKULU19	Sep 2019	6,238	3.09	3.01	0.08 2.66 %	20,525	25.89 %	16,304	-0.20 %	16,337	-2.87 %	16,820	-0.16 %	16,847	
WHAZ19	Dec 2019	5,502	4.66	4.64	0.02 0.43 %	17,908	33.56 %	13,408	-15.72 %	15,908	18.64 %	13,409	8.06 %	12,409	
TRUEU19	Sep 2019	4,919	6.24	6.08	0.16 2.63 %	52,510	4.16 %	50,414	3.05 %	48,921	2.93 %	47,530	-8.76 %	52,096	
STECZ19	Dec 2019	4,608	19.75	19.80	-0.05 -0.25 %	5,280	-31.18 %	7,672	64.21 %	4,672	9.41 %	4,270	10.31 %	3,871	
STECU19	Sep 2019	4,494	19.60	19.85	-0.25 -1.26 %	8,494	-1.20 %	8,597	-4.04 %	8,959	24.99 %	7,168	-7.49 %	7,748	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	(+/-)	15-Aug-19	21-Aug-19	20-Aug-19	Change	
SIRIU19	Sep 2019	444	289,274	-0.01 %	289,296	-0.01 %	289,311	0.00 %	289,303	-0.70 %	291,335	1.38	1.37	0.01 0.73 %	
JASU19	Sep 2019	46,773	188,800	-1.20 %	191,092	-0.89 %	192,800	9.54 %	176,011	-0.38 %	176,690	6.70	6.59	0.1 1.67 %	
SIRIZ19	Dec 2019	2	100,953	0.00 %	100,951	0.00 %	100,947	0.00 %	100,947	-1.37 %	102,346	1.37	1.36	0.01 0.74 %	
JASZ19	Dec 2019	1,015	89,245	-0.55 %	89,741	0.01 %	89,734	-0.54 %	90,218	-0.49 %	90,661	6.04	5.92	0.1 2.03 %	
BLANDZ19	Dec 2019	9	83,783	0.01 %	83,774	0.00 %	83,773	0.62 %	83,253	0.61 %	82,750	1.55	1.52	0.03 1.97 %	
TMBU19	Sep 2019	9,137	72,401	11.04 %	65,203	-0.01 %	65,209	0.07 %	65,163	-3.44 %	67,481	1.56	1.55	0.01 0.65 %	
QHZ19	Dec 2019	1	71,112	0.00 %	71,112	-0.85 %	71,719	-0.01 %	71,725	-0.94 %	72,409	2.87	2.87	0 0 %	
IRPCU19	Sep 2019	6,464	69,005	7.86 %	63,976	16.36 %	54,979	3.16 %	53,297	-0.31 %	53,463	4.00	3.99	0.01 0.25 %	
TMBZ19	Dec 2019	91	53,759	-0.03 %	53,776	0.04 %	53,756	-1.76 %	54,720	0.00 %	54,719	1.53	1.53	0 0 %	
TRUEU19	Sep 2019	4,919	52,510	4.16 %	50,414	3.05 %	48,921	2.93 %	47,530	-8.76 %	52,096	6.24	6.08	0.2 2.63 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.60	0.65	6.53
GULF	133.00	8.00	6.40
PTG	20.90	1.10	5.56
THANI	7.05	0.35	5.22
STA	10.70	0.50	4.90
PSL	7.85	0.30	3.97
AMATA	25.25	0.95	3.91
KCE	16.40	0.60	3.80
BGRIM	36.75	1.25	3.52
CHG	2.44	0.08	3.39

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	23.40	-1.00	-4.10
KBANK	155.50	-2.50	-1.58
STEC	19.50	-0.30	-1.52
ORI	8.20	-0.10	-1.20
TISCO	99.00	-1.00	-1.00
COM7	26.25	-0.25	-0.94
ERW	5.80	-0.05	-0.85
MEGA	29.50	-0.25	-0.84
BTS	12.70	-0.10	-0.78
SPRC	8.35	-0.05	-0.60

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
21/08/2019	58,683	68,914	-10,231	39,964	45,229	-5,265	128,276	112,780	15,496	226,923	327,748

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2019	6,346	8,986	-2,640	12,618	9,544	3,074	16,026	16,460	-434	34,990	61,086

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/08/2019	0	0	0	602	939	-337	1,303	966	337	1,905	26,418