

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Aug-19	21-Aug-19	Change	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19
S50Q19	Aug 2019	1,073.90	1,081.30	-7.4 -0.68 %	28	-3.45 %	29	-25.64 %	39	25.81 %	31	6.90 %	29
S50U19	Sep 2019	1,071.60	1,076.60	-5 -0.46 %	262,244	-3.46 %	271,642	0.81 %	269,471	1.01 %	266,787	-1.66 %	271,298
S50V19	Oct 2019	1,068.90	1,075.70	-6.8 -0.63 %	31	-3.13 %	32	0.00 %	32	6.67 %	30	-6.25 %	32
S50Z19	Dec 2019	1,073.10	1,078.30	-5.2 -0.48 %	42,394	0.46 %	42,198	2.07 %	41,341	3.48 %	39,951	0.39 %	39,794
S50H20	Mar 2020	1,069.60	1,074.60	-5 -0.47 %	8,526	1.66 %	8,387	-2.96 %	8,643	3.89 %	8,319	0.80 %	8,253
S50M20	Jun 2020	1,065.80	1,070.50	-4.7 -0.44 %	5,324	-2.49 %	5,460	4.26 %	5,237	3.11 %	5,079	2.23 %	4,968

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Aug-19	21-Aug-19	Change	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19
JASU19	Sep 2019	22,908	6.70	6.70	0.00 0.00 %	187,450	-0.72 %	188,800	-1.20 %	191,092	-0.89 %	192,800	9.54 %	176,011
IRPCU19	Sep 2019	20,140	3.79	4.00	-0.21 -5.25 %	65,766	-4.69 %	69,005	7.86 %	63,976	16.36 %	54,979	3.16 %	53,297
TRUEU19	Sep 2019	15,435	6.38	6.24	0.14 2.24 %	50,526	-3.78 %	52,510	4.16 %	50,414	3.05 %	48,921	2.93 %	47,530
IRPCZ19	Dec 2019	14,417	3.78	4.00	-0.22 -5.50 %	24,307	6.15 %	22,899	4.63 %	21,885	0.03 %	21,879	-0.01 %	21,881
SUPERZ19	Dec 2019	8,002	0.65	0.63	0.02 3.17 %	40,017	5.26 %	38,017	-2.56 %	39,017	-4.88 %	41,017	-8.89 %	45,017
PTTZ19	Dec 2019	7,268	41.89	42.89	-1.00 -2.33 %	1,070	-1.38 %	1,085	-2.69 %	1,115	8.15 %	1,031	-6.95 %	1,108
GUNKULU19	Sep 2019	5,780	3.05	3.09	-0.04 -1.29 %	16,758	-18.35 %	20,525	25.89 %	16,304	-0.20 %	16,337	-2.87 %	16,820
IVLZ19	Dec 2019	5,346	34.50	37.40	-2.90 -7.75 %	5,419	49.70 %	3,620	47.09 %	2,461	5.49 %	2,333	2.01 %	2,287
BDMSZ19	Dec 2019	5,000	23.11	23.18	-0.07 -0.30 %	1,416	-41.39 %	2,416	70.62 %	1,416	0.00 %	1,416	-6.47 %	1,514
KTBZ19	Dec 2019	4,721	17.30	17.40	-0.10 -0.57 %	13,243	-4.23 %	13,828	0.00 %	13,828	1.61 %	13,609	0.00 %	13,609

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	(+/-)	16-Aug-19	22-Aug-19	21-Aug-19	Change
SIRIU19	Sep 2019	18	289,271	0.00 %	289,274	-0.01 %	289,296	-0.01 %	289,311	0.00 %	289,303	1.36	1.38	-0.02 -1.5 %
JASU19	Sep 2019	22,908	187,450	-0.72 %	188,800	-1.20 %	191,092	-0.89 %	192,800	9.54 %	176,011	6.70	6.70	0 0 %
SIRIZ19	Dec 2019	5	100,954	0.00 %	100,953	0.00 %	100,951	0.00 %	100,947	0.00 %	100,947	1.36	1.37	-0.01 -0.7 %
JASZ19	Dec 2019	4,016	88,255	-1.11 %	89,245	-0.55 %	89,741	0.01 %	89,734	-0.54 %	90,218	5.86	6.04	-0.2 -3 %
BLANDZ19	Dec 2019	23	83,805	0.03 %	83,783	0.01 %	83,774	0.00 %	83,773	0.62 %	83,253	1.54	1.55	-0.01 -0.7 %
TMBU19	Sep 2019	1,058	72,928	0.73 %	72,401	11.04 %	65,203	-0.01 %	65,209	0.07 %	65,163	1.50	1.56	-0.06 -3.9 %
QHZ19	Dec 2019	30	71,142	0.04 %	71,112	0.00 %	71,112	-0.85 %	71,719	-0.01 %	71,725	2.89	2.87	0.02 0.7 %
IRPCU19	Sep 2019	20,140	65,766	-4.69 %	69,005	7.86 %	63,976	16.36 %	54,979	3.16 %	53,297	3.79	4.00	-0.2 -5.3 %
TMBZ19	Dec 2019	2,529	53,753	-0.01 %	53,759	-0.03 %	53,776	0.04 %	53,756	-1.76 %	54,720	1.53	1.53	0 0 %
TRUEU19	Sep 2019	15,435	50,526	-3.78 %	52,510	4.16 %	50,414	3.05 %	48,921	2.93 %	47,530	6.38	6.24	0.1 2.24 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	5.20	0.32	6.56
BTS	13.30	0.60	4.72
SUPER	0.65	0.02	3.17
GULF	136.50	3.50	2.63
INTUCH	63.25	1.50	2.43
BJC	55.25	1.00	1.84
CHG	2.48	0.04	1.64
TRUE	6.35	0.10	1.60
EPG	6.70	0.10	1.52
JAS	6.70	0.10	1.52

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	34.50	-3.00	-8.00
STEC	18.30	-1.20	-6.15
BEAUTY	2.90	-0.14	-4.61
DELTA	51.50	-2.25	-4.19
UNIQ	9.25	-0.40	-4.15
IRPC	3.78	-0.16	-4.06
CK	22.50	-0.90	-3.85
TVO	27.00	-1.00	-3.57
RS	16.40	-0.60	-3.53
BANPU	11.50	-0.40	-3.36

## 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
22/08/2019	76,314	62,295	14,019	52,358	46,556	5,802	125,572	145,393	-19,821	254,244	318,547

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2019	4,512	3,675	837	9,772	9,349	423	11,118	12,378	-1,260	25,402	56,088

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/08/2019	0	0	0	20	948	-928	1,328	400	928	1,348	26,909