

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Aug-19	22-Aug-19	Change	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19
S50Q19	Aug 2019	1,085.00	1,073.90	11.1 1.03 %	35	25.00 %	28	-3.45 %	29	-25.64 %	39	25.81 %	31
S50U19	Sep 2019	1,082.90	1,071.60	11.3 1.05 %	259,316	-1.12 %	262,244	-3.46 %	271,642	0.81 %	269,471	1.01 %	266,787
S50V19	Oct 2019	1,082.30	1,068.90	13.4 1.25 %	32	3.23 %	31	-3.13 %	32	0.00 %	32	6.67 %	30
S50Z19	Dec 2019	1,084.60	1,073.10	11.5 1.07 %	42,533	0.33 %	42,394	0.46 %	42,198	2.07 %	41,341	3.48 %	39,951
S50H20	Mar 2020	1,081.00	1,069.60	11.4 1.07 %	8,386	-1.64 %	8,526	1.66 %	8,387	-2.96 %	8,643	3.89 %	8,319
S50M20	Jun 2020	1,076.80	1,065.80	11 1.03 %	5,559	4.41 %	5,324	-2.49 %	5,460	4.26 %	5,237	3.11 %	5,079

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Aug-19	22-Aug-19	Change	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19
JASU19	Sep 2019	67,982	6.76	6.70	0.06 0.90 %	199,802	6.59 %	187,450	-0.72 %	188,800	-1.20 %	191,092	-0.89 %	192,800
WHAZ19	Dec 2019	16,005	4.79	4.65	0.14 3.01 %	16,411	-5.73 %	17,408	-2.79 %	17,908	33.56 %	13,408	-15.72 %	15,908
WHAU19	Sep 2019	12,630	4.73	4.65	0.08 1.72 %	33,626	1.54 %	33,117	-1.49 %	33,617	-8.19 %	36,617	0.02 %	36,608
TKNU19	Sep 2019	8,877	11.53	10.46	1.07 10.23 %	4,680	-27.99 %	6,499	-13.57 %	7,519	28.53 %	5,850	-0.15 %	5,859
TRUEZ19	Dec 2019	6,539	6.43	6.38	0.05 0.78 %	32,816	6.49 %	30,817	-3.20 %	31,835	0.05 %	31,820	-1.53 %	32,314
BTSZ19	Dec 2019	5,555	13.20	12.90	0.30 2.33 %	30,352	1.86 %	29,799	0.05 %	29,783	-5.38 %	31,478	38.23 %	22,773
BEMU19	Sep 2019	4,870	11.23	11.10	0.13 1.17 %	31,512	-5.28 %	33,267	-1.13 %	33,648	8.10 %	31,128	10.81 %	28,091
STECU19	Sep 2019	4,005	19.10	18.54	0.56 3.02 %	10,133	20.95 %	8,378	-1.37 %	8,494	-1.20 %	8,597	-4.04 %	8,959
VGIU19	Sep 2019	3,560	10.09	9.70	0.39 4.02 %	20,553	2.67 %	20,018	2.32 %	19,564	-4.84 %	20,559	0.00 %	20,559
CPALLZ19	Dec 2019	2,824	86.87	85.25	1.62 1.90 %	3,644	-28.03 %	5,063	3.75 %	4,880	-28.01 %	6,779	-10.79 %	7,599

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	(+/-)	19-Aug-19	23-Aug-19	22-Aug-19	Change
SIRIU19	Sep 2019	505	288,773	-0.17 %	289,271	0.00 %	289,274	-0.01 %	289,296	-0.01 %	289,311	1.37	1.36	0.01 0.74 %
JASU19	Sep 2019	67,982	199,802	6.59 %	187,450	-0.72 %	188,800	-1.20 %	191,092	-0.89 %	192,800	6.76	6.70	0.06 0.9 %
JASZ19	Dec 2019	506	88,759	0.57 %	88,255	-1.11 %	89,245	-0.55 %	89,741	0.01 %	89,734	5.86	5.86	0 0 %
BLANDZ19	Dec 2019	522	84,327	0.62 %	83,805	0.03 %	83,783	0.01 %	83,774	0.00 %	83,773	1.54	1.54	0 0 %
TMBU19	Sep 2019	105	72,934	0.01 %	72,928	0.73 %	72,401	11.04 %	65,203	-0.01 %	65,209	1.53	1.50	0.03 2 %
QHZ19	Dec 2019	604	70,538	-0.85 %	71,142	0.04 %	71,112	0.00 %	71,112	-0.85 %	71,719	2.91	2.89	0.02 0.69 %
IRPCU19	Sep 2019	2,355	65,242	-0.80 %	65,766	-4.69 %	69,005	7.86 %	63,976	16.36 %	54,979	3.86	3.79	0.07 1.85 %
TMBZ19	Dec 2019	507	53,254	-0.93 %	53,753	-0.01 %	53,759	-0.03 %	53,776	0.04 %	53,756	1.53	1.53	0 0 %
TRUEU19	Sep 2019	1,738	50,062	-0.92 %	50,526	-3.78 %	52,510	4.16 %	50,414	3.05 %	48,921	6.44	6.38	0.06 0.94 %
APU19	Sep 2019	0	42,558	0.00 %	42,558	0.01 %	42,552	0.03 %	42,541	-1.15 %	43,034	7.22	7.50	-0.3 -3.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.80	1.30	12.38
DTAC	63.25	3.00	4.98
STEC	19.20	0.90	4.92
EPG	7.00	0.30	4.48
GFPT	18.80	0.80	4.44
AMATA	26.00	1.00	4.00
RATCH	72.00	2.75	3.97
BANPU	11.90	0.40	3.48
GUNKUL	3.18	0.10	3.25
PSL	8.15	0.25	3.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.62	-0.04	-2.41
AP	7.25	-0.15	-2.03
LPN	6.30	-0.10	-1.56
ORI	8.25	-0.10	-1.20
COM7	26.00	-0.25	-0.95
SIRI	1.37	-0.01	-0.72
BEAUTY	2.88	-0.02	-0.69
ESSO	8.15	-0.05	-0.61
TISCO	100.00	-0.50	-0.50
SAWAD	54.75	-0.25	-0.45

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
23/08/2019	45,571	47,207	-1,636	31,032	33,943	-2,911	92,133	87,586	4,547	168,736	315,861

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2019	2,751	4,587	-1,836	8,989	9,041	-52	16,102	14,214	1,888	27,842	55,136

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/08/2019	0	0	0	349	1,382	-1,033	2,275	1,242	1,033	2,624	26,672