

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Aug-19	23-Aug-19	Change	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19
S50Q19	Aug 2019	1,071.60	1,085.00	-13.4 -1.24 %	30	-14.29 %	35	25.00 %	28	-3.45 %	29	-25.64 %	39
S50U19	Sep 2019	1,066.80	1,082.90	-16.1 -1.49 %	272,578	5.11 %	259,316	-1.12 %	262,244	-3.46 %	271,642	0.81 %	269,471
S50V19	Oct 2019	1,065.20	1,082.30	-17.1 -1.58 %	32	0.00 %	32	3.23 %	31	-3.13 %	32	0.00 %	32
S50Z19	Dec 2019	1,068.70	1,084.60	-15.9 -1.47 %	39,076	-8.13 %	42,533	0.33 %	42,394	0.46 %	42,198	2.07 %	41,341
S50H20	Mar 2020	1,065.30	1,081.00	-15.7 -1.45 %	8,707	3.83 %	8,386	-1.64 %	8,526	1.66 %	8,387	-2.96 %	8,643
S50M20	Jun 2020	1,061.10	1,076.80	-15.7 -1.46 %	5,501	-1.04 %	5,559	4.41 %	5,324	-2.49 %	5,460	4.26 %	5,237

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Aug-19	23-Aug-19	Change	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19
IRPCU19	Sep 2019	25,001	3.57	3.86	-0.29 -7.51 %	40,824	-37.43 %	65,242	-0.80 %	65,766	-4.69 %	69,005	7.86 %	63,976
WHAZ19	Dec 2019	14,014	4.80	4.79	0.01 0.21 %	13,924	-15.15 %	16,411	-5.73 %	17,408	-2.79 %	17,908	33.56 %	13,408
TRUEU19	Sep 2019	10,258	6.27	6.44	-0.17 -2.64 %	46,780	-6.56 %	50,062	-0.92 %	50,526	-3.78 %	52,510	4.16 %	50,414
JASU19	Sep 2019	9,683	6.65	6.76	-0.11 -1.63 %	203,328	1.76 %	199,802	6.59 %	187,450	-0.72 %	188,800	-1.20 %	191,092
WHAU19	Sep 2019	8,137	4.84	4.73	0.11 2.33 %	31,154	-7.35 %	33,626	1.54 %	33,117	-1.49 %	33,617	-8.19 %	36,617
TRUEZ19	Dec 2019	5,514	6.22	6.43	-0.21 -3.27 %	33,309	1.50 %	32,816	6.49 %	30,817	-3.20 %	31,835	0.05 %	31,820
TKNU19	Sep 2019	4,639	11.09	11.53	-0.44 -3.82 %	5,244	12.05 %	4,680	-27.99 %	6,499	-13.57 %	7,519	28.53 %	5,850
STECU19	Sep 2019	4,617	18.90	19.10	-0.20 -1.05 %	11,128	9.82 %	10,133	20.95 %	8,378	-1.37 %	8,494	-1.20 %	8,597
CKPU19	Sep 2019	4,562	6.21	6.25	-0.04 -0.64 %	14,680	-9.28 %	16,182	-6.14 %	17,241	-2.53 %	17,688	-0.16 %	17,717
QHZ19	Dec 2019	4,200	2.87	2.91	-0.04 -1.37 %	67,738	-3.97 %	70,538	-0.85 %	71,142	0.04 %	71,112	0.00 %	71,112

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	(+/-)	20-Aug-19	26-Aug-19	23-Aug-19	Change
SIRIU19	Sep 2019	943	289,183	0.14 %	288,773	-0.17 %	289,271	0.00 %	289,274	-0.01 %	289,296	1.35	1.37	-0.02 -1.5 %
JASU19	Sep 2019	9,683	203,328	1.76 %	199,802	6.59 %	187,450	-0.72 %	188,800	-1.20 %	191,092	6.65	6.76	-0.1 -1.6 %
JASZ19	Dec 2019	1,015	87,772	-1.11 %	88,759	0.57 %	88,255	-1.11 %	89,245	-0.55 %	89,741	5.95	5.86	0.09 1.54 %
BLANDZ19	Dec 2019	20	84,346	0.02 %	84,327	0.62 %	83,805	0.03 %	83,783	0.01 %	83,774	1.50	1.54	-0.04 -2.6 %
TMBU19	Sep 2019	375	72,742	-0.26 %	72,934	0.01 %	72,928	0.73 %	72,401	11.04 %	65,203	1.51	1.53	-0.02 -1.3 %
QHZ19	Dec 2019	4,200	67,738	-3.97 %	70,538	-0.85 %	71,142	0.04 %	71,112	0.00 %	71,112	2.87	2.91	-0.04 -1.4 %
TMBZ19	Dec 2019	2,531	52,249	-1.89 %	53,254	-0.93 %	53,753	-0.01 %	53,759	-0.03 %	53,776	1.52	1.53	-0.01 -0.7 %
TRUEU19	Sep 2019	10,258	46,780	-6.56 %	50,062	-0.92 %	50,526	-3.78 %	52,510	4.16 %	50,414	6.27	6.44	-0.2 -2.6 %
APU19	Sep 2019	4	42,559	0.00 %	42,558	0.00 %	42,558	0.01 %	42,552	0.03 %	42,541	7.10	7.22	-0.1 -1.7 %
SUPERU19	Sep 2019	7	41,282	-0.02 %	41,289	0.00 %	41,289	2.48 %	40,289	0.00 %	40,289	0.64	0.66	-0.02 -3.0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	26.75	0.75	2.88
GULF	141.50	3.00	2.17
WHA	4.86	0.10	2.10
BGRIM	38.25	0.75	2.00
RATCH	73.00	1.00	1.39
GPSC	73.75	0.50	0.68
KKP	70.25	0.25	0.36
KTC	44.00	0.00	0.00
TCAP	50.75	0.00	0.00
CPF	29.75	0.00	0.00
ADVANC	232.00	0.00	0.00
LH	10.90	0.00	0.00
ROBINS	63.50	0.00	0.00
BTS	13.30	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	30.50	-4.00	-11.59
TKN	10.90	-0.90	-7.63
HANA	26.75	-2.00	-6.96
SPRC	7.45	-0.55	-6.88
IRPC	3.58	-0.24	-6.28
STPI	7.60	-0.45	-5.59
PTTEP	115.00	-6.50	-5.35
TOP	62.50	-3.00	-4.58
ERW	5.45	-0.25	-4.39
TU	17.10	-0.70	-3.93

## 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
26/08/2019	70,190	81,209	-11,019	58,723	60,839	-2,116	145,235	132,100	13,135	274,148	325,924

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2019	17,561	15,678	1,883	25,648	23,725	1,923	39,957	43,763	-3,806	83,166	53,908

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/08/2019	0	0	0	451	2,407	-1,956	3,601	1,645	1,956	4,052	27,959