

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Aug-19	02-Aug-19	Change	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19
S50Q19	Aug 2019	1,099.10	1,107.50	-8.4 -0.76 %	42	-27.59 %	58	0.00 %	58	262.50 %	16	0.00 %	16
S50U19	Sep 2019	1,093.60	1,107.60	-14 -1.26 %	319,489	-0.49 %	321,068	-5.60 %	340,106	3.81 %	327,616	-2.05 %	334,466
S50V19	Oct 2019	1,097.00	1,105.50	-8.5 -0.77 %	24	-4.00 %	25	4.17 %	24	41.18 %	17	70.00 %	10
S50Z19	Dec 2019	1,095.50	1,109.70	-14.2 -1.28 %	38,788	2.84 %	37,718	1.66 %	37,103	2.66 %	36,142	1.87 %	35,480
S50H20	Mar 2020	1,092.20	1,105.80	-13.6 -1.23 %	8,228	3.09 %	7,981	7.10 %	7,452	3.64 %	7,190	-0.76 %	7,245
S50M20	Jun 2020	1,088.60	1,102.70	-14.1 -1.28 %	4,686	2.70 %	4,563	10.65 %	4,124	12.34 %	3,671	-0.22 %	3,679

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Aug-19	02-Aug-19	Change	05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19
BANPUM20	Jun 2020	20,456	13.35	13.67	-0.32 -2.34 %	20,459	-14.76 %	24,003	-20.00 %	30,003	-3.76 %	31,174	1.66 %	30,665
TPIPLU19	Sep 2019	10,209	1.69	1.84	-0.15 -8.15 %	8,213	-54.69 %	18,128	3.22 %	17,563	0.14 %	17,539	6.07 %	16,536
QHZ19	Dec 2019	10,031	2.84	2.87	-0.03 -1.05 %	61,623	19.44 %	51,593	64.49 %	31,366	316.88 %	7,524	-7.39 %	8,124
TRUEU19	Sep 2019	9,356	5.98	6.13	-0.15 -2.45 %	43,019	-2.23 %	43,999	-8.98 %	48,338	-0.09 %	48,382	-0.73 %	48,737
BLANDU19	Sep 2019	6,164	1.57	1.60	-0.03 -1.88 %	32,051	-16.09 %	38,199	-3.91 %	39,754	2.33 %	38,847	-15.10 %	45,756
WHAU19	Sep 2019	5,641	4.57	4.62	-0.05 -1.08 %	49,175	-7.45 %	53,135	-7.36 %	57,357	-8.48 %	62,671	3.88 %	60,332
BTSZ19	Dec 2019	5,006	12.18	12.35	-0.17 -1.38 %	14,859	-16.78 %	17,855	-47.40 %	33,946	0.02 %	33,939	0.01 %	33,936
BTSU19	Sep 2019	4,876	12.23	12.40	-0.17 -1.37 %	9,048	-28.11 %	12,586	14.52 %	10,990	15.67 %	9,501	-5.05 %	10,006
CKPU19	Sep 2019	4,872	6.31	6.49	-0.18 -2.77 %	12,622	-6.87 %	13,553	-6.65 %	14,518	18.55 %	12,246	9.18 %	11,216
BLANDZ19	Dec 2019	4,032	1.59	1.59	0.00 0.00 %	72,849	5.86 %	68,819	-0.72 %	69,319	0.01 %	69,314	4.52 %	66,314

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			05-Aug-19	(+/-)	02-Aug-19	(+/-)	01-Aug-19	(+/-)	31-Jul-19	(+/-)	30-Jul-19	05-Aug-19	02-Aug-19	Change
SIRIU19	Sep 2019	2,143	292,811	0.32 %	291,879	-0.22 %	292,512	-0.02 %	292,582	0.00 %	292,576	1.38	1.42	-0.04 -2.8 %
JASU19	Sep 2019	1,132	116,958	-0.93 %	118,054	-0.39 %	118,513	-0.59 %	119,215	4.29 %	114,307	6.05	6.19	-0.1 -2.3 %
SIRIZ19	Dec 2019	967	102,184	0.94 %	101,231	0.01 %	101,223	0.02 %	101,199	0.00 %	101,196	1.36	1.42	-0.06 -4.2 %
TMBU19	Sep 2019	3,461	81,417	-3.53 %	84,396	-0.87 %	85,134	-0.13 %	85,248	0.04 %	85,214	1.83	1.87	-0.04 -2.1 %
BLANDZ19	Dec 2019	4,032	72,849	5.86 %	68,819	-0.72 %	69,319	0.01 %	69,314	4.52 %	66,314	1.59	1.59	0 0 %
JASZ19	Dec 2019	2,012	71,686	0.01 %	71,680	0.71 %	71,174	1.71 %	69,978	9.90 %	63,675	5.95	6.13	-0.2 -2.9 %
QHZ19	Dec 2019	10,031	61,623	19.44 %	51,593	64.49 %	31,366	316.88 %	7,524	-7.39 %	8,124	2.84	2.87	-0.03 -1.1 %
SIRIH20	Mar 2020	10	54,908	0.02 %	54,898	0.00 %	54,898	0.03 %	54,883	82.44 %	30,083	1.38	1.37	0.01 0.73 %
IRPCU19	Sep 2019	103	54,352	0.02 %	54,343	-1.93 %	55,410	2.82 %	53,889	-0.88 %	54,366	4.61	4.66	-0.05 -1.1 %
TRUEH20	Mar 2020	0	49,394	0.00 %	49,394	2.07 %	48,394	0.00 %	48,394	0.00 %	48,394	5.99	6.14	-0.2 -2.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTW	14.00	0.30	2.19
CBG	77.50	1.25	1.64
PSH	21.40	0.30	1.42
BEAUTY	3.70	0.04	1.09
PLANB	8.30	0.05	0.61
TU	18.90	0.10	0.53
COM7	25.00	0.10	0.40
CK	26.50	0.00	0.00
AMATA	24.00	0.00	0.00
GPSC	68.00	0.00	0.00
LH	11.10	0.00	0.00
BBL	177.50	0.00	0.00
LPN	7.05	0.00	0.00
GLOW	89.25	0.00	0.00
RS	15.70	0.00	0.00
TCAP	57.75	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.70	-0.13	-7.10
THCOM	5.40	-0.30	-5.26
INTUCH	61.00	-2.50	-3.94
CENDEL	32.25	-1.25	-3.73
ORI	7.85	-0.30	-3.68
BLA	24.10	-0.80	-3.21
SAWAD	52.75	-1.75	-3.21
SUPER	0.66	-0.02	-2.94
TKN	10.00	-0.30	-2.91
SCB	134.50	-4.00	-2.89

## 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
05/08/2019	42,008	55,942	-13,934	42,398	36,069	6,329	86,982	79,377	7,605	171,388	371,257

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2019	17,434	7,897	9,537	18,728	17,886	842	25,358	35,737	-10,379	61,520	49,084

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/08/2019	44	0	44	1,332	649	683	862	1,589	-727	2,238	28,627