

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Aug-19	26-Aug-19	Change	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19
S50Q19	Aug 2019	1,065.20	1,071.60	-6.4 -0.6 %	30	0.00 %	30	-14.29 %	35	25.00 %	28	-3.45 %	29
S50U19	Sep 2019	1,060.50	1,066.80	-6.3 -0.59 %	271,904	-0.25 %	272,578	5.11 %	259,316	-1.12 %	262,244	-3.46 %	271,642
S50V19	Oct 2019	1,058.10	1,065.20	-7.1 -0.67 %	42	31.25 %	32	0.00 %	32	3.23 %	31	-3.13 %	32
S50Z19	Dec 2019	1,062.10	1,068.70	-6.6 -0.62 %	38,306	-1.97 %	39,076	-8.13 %	42,533	0.33 %	42,394	0.46 %	42,198
S50H20	Mar 2020	1,059.00	1,065.30	-6.3 -0.59 %	8,674	-0.38 %	8,707	3.83 %	8,386	-1.64 %	8,526	1.66 %	8,387
S50M20	Jun 2020	1,055.10	1,061.10	-6 -0.57 %	5,612	2.02 %	5,501	-1.04 %	5,559	4.41 %	5,324	-2.49 %	5,460

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Aug-19	26-Aug-19	Change	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19
WHAZ19	Dec 2019	14,024	4.86	4.80	0.06 1.25 %	15,948	14.54 %	13,924	-15.15 %	16,411	-5.73 %	17,408	-2.79 %	17,908
JASU19	Sep 2019	11,052	6.55	6.65	-0.10 -1.50 %	207,843	2.22 %	203,328	1.76 %	199,802	6.59 %	187,450	-0.72 %	188,800
WHAU19	Sep 2019	11,011	4.86	4.84	0.02 0.41 %	34,626	11.14 %	31,154	-7.35 %	33,626	1.54 %	33,117	-1.49 %	33,617
TRUEU19	Sep 2019	6,359	6.13	6.27	-0.14 -2.23 %	46,061	-1.54 %	46,780	-6.56 %	50,062	-0.92 %	50,526	-3.78 %	52,510
SUPERU19	Sep 2019	6,005	0.63	0.64	-0.01 -1.56 %	45,277	9.68 %	41,282	-0.02 %	41,289	0.00 %	41,289	2.48 %	40,289
CKPU19	Sep 2019	5,636	6.07	6.21	-0.14 -2.25 %	12,154	-17.21 %	14,680	-9.28 %	16,182	-6.14 %	17,241	-2.53 %	17,688
PLANBU19	Sep 2019	5,505	8.81	8.75	0.06 0.69 %	10,237	17.17 %	8,737	29.67 %	6,738	-0.44 %	6,768	17.40 %	5,765
STECU19	Sep 2019	5,467	18.63	18.90	-0.27 -1.43 %	10,635	-4.43 %	11,128	9.82 %	10,133	20.95 %	8,378	-1.37 %	8,494
CPALLH20	Mar 2020	4,030	84.59	86.28	-1.69 -1.96 %	1,965	736.17 %	235	0.00 %	235	0.86 %	233	0.00 %	233
TRUEZ19	Dec 2019	4,016	6.08	6.22	-0.14 -2.25 %	33,813	1.51 %	33,309	1.50 %	32,816	6.49 %	30,817	-3.20 %	31,835

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	(+/-)	21-Aug-19	27-Aug-19	26-Aug-19	Change
SIRIU19	Sep 2019	42	289,211	0.01 %	289,183	0.14 %	288,773	-0.17 %	289,271	0.00 %	289,274	1.36	1.35	0.01 0.74 %
JASU19	Sep 2019	11,052	207,843	2.22 %	203,328	1.76 %	199,802	6.59 %	187,450	-0.72 %	188,800	6.55	6.65	-0.1 -1.5 %
JASZ19	Dec 2019	47	87,804	0.04 %	87,772	-1.11 %	88,759	0.57 %	88,255	-1.11 %	89,245	5.65	5.95	-0.3 -5.0 %
BLANDZ19	Dec 2019	24	84,370	0.03 %	84,346	0.02 %	84,327	0.62 %	83,805	0.03 %	83,783	1.52	1.50	0.02 1.33 %
TMBU19	Sep 2019	92	72,754	0.02 %	72,742	-0.26 %	72,934	0.01 %	72,928	0.73 %	72,401	1.49	1.51	-0.02 -1.3 %
QHZ19	Dec 2019	523	68,255	0.76 %	67,738	-3.97 %	70,538	-0.85 %	71,142	0.04 %	71,112	2.86	2.87	-0.01 -0.4 %
TMBZ19	Dec 2019	556	52,762	0.98 %	52,249	-1.89 %	53,254	-0.93 %	53,753	-0.01 %	53,759	1.49	1.52	-0.03 -2 %
TRUEU19	Sep 2019	6,359	46,061	-1.54 %	46,780	-6.56 %	50,062	-0.92 %	50,526	-3.78 %	52,510	6.13	6.27	-0.1 -2.2 %
SUPERU19	Sep 2019	6,005	45,277	9.68 %	41,282	-0.02 %	41,289	0.00 %	41,289	2.48 %	40,289	0.63	0.64	-0.01 -1.6 %
SUPERZ19	Dec 2019	50	39,067	0.13 %	39,017	0.00 %	39,017	-2.50 %	40,017	5.26 %	38,017	0.63	0.64	-0.01 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	20.10	1.60	8.65
TCAP	53.75	3.00	5.91
EPG	7.25	0.40	5.84
RS	17.00	0.60	3.66
SPRC	7.70	0.25	3.36
PRM	8.50	0.20	2.41
BCPG	18.40	0.40	2.22
COM7	26.00	0.50	1.96
GUNKUL	3.16	0.06	1.94
LH	11.10	0.20	1.83

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.40	-0.50	-4.59
STPI	7.30	-0.30	-3.95
THAI	8.65	-0.35	-3.89
ESSO	7.60	-0.25	-3.18
JAS	6.45	-0.20	-3.01
KTB	16.60	-0.50	-2.92
QH	2.90	-0.08	-2.68
STEC	18.40	-0.50	-2.65
UNIQ	9.20	-0.25	-2.65
BANPU	11.20	-0.30	-2.61

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
27/08/2019	70,200	72,071	-1,871	58,626	49,673	8,953	120,959	128,041	-7,082	249,785	324,568

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/08/2019	3,614	5,392	-1,778	9,080	9,194	-114	17,731	15,839	1,892	30,425	55,216