

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Aug-19	27-Aug-19	Change	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19
S50U19	Sep 2019	1,062.30	1,060.50	1.8 0.17 %	273,913	0.74 %	271,904	-0.25 %	272,578	5.11 %	259,316	-1.12 %	262,244
S50V19	Oct 2019	1,063.40	1,058.10	5.3 0.5 %	42	0.00 %	42	31.25 %	32	0.00 %	32	3.23 %	31
S50Z19	Dec 2019	1,063.60	1,062.10	1.5 0.14 %	38,987	1.78 %	38,306	-1.97 %	39,076	-8.13 %	42,533	0.33 %	42,394
S50H20	Mar 2020	1,060.40	1,059.00	1.4 0.13 %	8,633	-0.47 %	8,674	-0.38 %	8,707	3.83 %	8,386	-1.64 %	8,526
S50M20	Jun 2020	1,056.20	1,055.10	1.1 0.1 %	5,673	1.09 %	5,612	2.02 %	5,501	-1.04 %	5,559	4.41 %	5,324

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Aug-19	27-Aug-19	Change	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19
WHAZ19	Dec 2019	22,027	4.89	4.86	0.03 0.62 %	30,953	94.09 %	15,948	14.54 %	13,924	-15.15 %	16,411	-5.73 %	17,408
JASU19	Sep 2019	20,784	6.57	6.55	0.02 0.31 %	207,191	-0.31 %	207,843	2.22 %	203,328	1.76 %	199,802	6.59 %	187,450
BEMZ19	Dec 2019	6,131	10.95	11.25	-0.30 -2.67 %	13,289	-27.01 %	18,207	-2.66 %	18,705	0.05 %	18,696	8.73 %	17,195
IRPCU19	Sep 2019	5,624	3.59	3.56	0.03 0.84 %	33,237	-14.31 %	38,789	-4.98 %	40,824	-37.43 %	65,242	-0.80 %	65,766
SUPERU19	Sep 2019	5,000	0.63	0.63	0.00 0.00 %	50,277	11.04 %	45,277	9.68 %	41,282	-0.02 %	41,289	0.00 %	41,289
STECU19	Sep 2019	4,600	18.44	18.63	-0.19 -1.02 %	11,521	8.33 %	10,635	-4.43 %	11,128	9.82 %	10,133	20.95 %	8,378
TMBZ19	Dec 2019	4,374	1.44	1.49	-0.05 -3.36 %	57,034	8.10 %	52,762	0.98 %	52,249	-1.89 %	53,254	-0.93 %	53,753
TRUEZ19	Dec 2019	3,001	6.15	6.08	0.07 1.15 %	33,814	0.00 %	33,813	1.51 %	33,309	1.50 %	32,816	6.49 %	30,817
PLANBU19	Sep 2019	2,502	8.89	8.81	0.08 0.91 %	11,738	14.66 %	10,237	17.17 %	8,737	29.67 %	6,738	-0.44 %	6,768
PTGU19	Sep 2019	2,360	21.49	20.36	1.13 5.55 %	3,338	-13.23 %	3,847	9.66 %	3,508	9.42 %	3,206	10.44 %	2,903

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	(+/-)	22-Aug-19	28-Aug-19	27-Aug-19	Change
SIRIU19	Sep 2019	4	289,213	0.00 %	289,211	0.01 %	289,183	0.14 %	288,773	-0.17 %	289,271	1.36	1.36	0 0 %
JASU19	Sep 2019	20,784	207,191	-0.31 %	207,843	2.22 %	203,328	1.76 %	199,802	6.59 %	187,450	6.57	6.55	0.02 0.31 %
JASZ19	Dec 2019	18	87,814	0.01 %	87,804	0.04 %	87,772	-1.11 %	88,759	0.57 %	88,255	5.72	5.65	0.07 1.24 %
BLANDZ19	Dec 2019	1	84,370	0.00 %	84,370	0.03 %	84,346	0.02 %	84,327	0.62 %	83,805	1.50	1.52	-0.02 -1.3 %
TMBU19	Sep 2019	1,198	71,727	-1.41 %	72,754	0.02 %	72,742	-0.26 %	72,934	0.01 %	72,928	1.44	1.49	-0.05 -3.4 %
QHZ19	Dec 2019	716	68,970	1.05 %	68,255	0.76 %	67,738	-3.97 %	70,538	-0.85 %	71,142	2.90	2.86	0.04 1.4 %
TMBZ19	Dec 2019	4,374	57,034	8.10 %	52,762	0.98 %	52,249	-1.89 %	53,254	-0.93 %	53,753	1.44	1.49	-0.05 -3.4 %
TMBM20	Jun 2020	1,020	52,609	1.98 %	51,589	0.01 %	51,586	0.01 %	51,583	0.00 %	51,583	1.40	1.46	-0.06 -4.1 %
SUPERU19	Sep 2019	5,000	50,277	11.04 %	45,277	9.68 %	41,282	-0.02 %	41,289	0.00 %	41,289	0.63	0.63	0 0 %
TRUEU19	Sep 2019	2,218	46,957	1.95 %	46,061	-1.54 %	46,780	-6.56 %	50,062	-0.92 %	50,526	6.13	6.13	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	9.05	0.55	6.47
PTG	21.60	1.30	6.40
IVL	31.75	1.25	4.10
PSL	8.40	0.25	3.07
TU	17.20	0.50	2.99
CPN	65.75	1.75	2.73
ESSO	7.80	0.20	2.63
GULF	145.50	3.50	2.46
TOP	62.25	1.25	2.05
TASCO	20.50	0.40	1.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	7.65	-0.35	-4.38
BJC	53.25	-2.00	-3.62
LH	10.70	-0.40	-3.60
TMB	1.44	-0.04	-2.70
EA	46.25	-1.00	-2.12
CPALL	83.25	-1.50	-1.77
SCB	120.50	-1.50	-1.23
BBL	167.00	-2.00	-1.18
IRPC	3.54	-0.04	-1.12
COM7	25.75	-0.25	-0.96

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
28/08/2019	50,218	42,840	7,378	32,173	31,355	818	72,355	80,551	-8,196	154,746	327,278

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/08/2019	8,394	3,807	4,587	14,834	12,766	2,068	18,500	25,155	-6,655	41,728	51,493

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/08/2019	11	0	11	13	139	-126	919	804	115	943	28,251