

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Aug-19	28-Aug-19	Change	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19
S50U19	Sep 2019	1,077.60	1,062.30	15.3 1.44 %	275,497	0.58 %	273,913	0.74 %	271,904	-0.25 %	272,578	5.11 %	259,316
S50V19	Oct 2019	1,075.00	1,063.40	11.6 1.09 %	50	19.05 %	42	0.00 %	42	31.25 %	32	0.00 %	32
S50Z19	Dec 2019	1,078.10	1,063.60	14.5 1.36 %	42,487	8.98 %	38,987	1.78 %	38,306	-1.97 %	39,076	-8.13 %	42,533
S50H20	Mar 2020	1,074.60	1,060.40	14.2 1.34 %	8,597	-0.42 %	8,633	-0.47 %	8,674	-0.38 %	8,707	3.83 %	8,386
S50M20	Jun 2020	1,071.00	1,056.20	14.8 1.4 %	5,655	-0.32 %	5,673	1.09 %	5,612	2.02 %	5,501	-1.04 %	5,559

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Aug-19	28-Aug-19	Change	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19
TRUEU19	Sep 2019	14,068	6.25	6.13	0.12 1.96 %	51,248	9.14 %	46,957	1.95 %	46,061	-1.54 %	46,780	-6.56 %	50,062
JASU19	Sep 2019	10,954	6.50	6.57	-0.07 -1.07 %	202,721	-2.16 %	207,191	-0.31 %	207,843	2.22 %	203,328	1.76 %	199,802
TMBZ19	Dec 2019	10,010	1.51	1.44	0.07 4.86 %	50,865	-10.82 %	57,034	8.10 %	52,762	0.98 %	52,249	-1.89 %	53,254
IRPCZ19	Dec 2019	6,550	3.89	3.60	0.29 8.06 %	26,305	1.90 %	25,814	0.00 %	25,814	0.00 %	25,815	6.17 %	24,315
WHAZ19	Dec 2019	6,523	4.92	4.89	0.03 0.61 %	31,462	1.64 %	30,953	94.09 %	15,948	14.54 %	13,924	-15.15 %	16,411
IRPCU19	Sep 2019	4,058	3.88	3.59	0.29 8.08 %	33,551	0.94 %	33,237	-14.31 %	38,789	-4.98 %	40,824	-37.43 %	65,242
SUPERZ19	Dec 2019	4,000	0.64	0.63	0.01 1.59 %	43,067	10.24 %	39,067	0.00 %	39,067	0.13 %	39,017	0.00 %	39,017
CKPZ19	Dec 2019	3,004	6.19	6.12	0.07 1.14 %	5,054	-16.52 %	6,054	9.00 %	5,554	9.87 %	5,055	10.90 %	4,558
SGPZ19	Dec 2019	3,000	8.18	7.64	0.54 7.07 %	3,110	180.18 %	1,110	0.00 %	1,110	0.00 %	1,110	81.97 %	610
TMBU19	Sep 2019	2,903	1.51	1.44	0.07 4.86 %	69,487	-3.12 %	71,727	-1.41 %	72,754	0.02 %	72,742	-0.26 %	72,934

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	(+/-)	23-Aug-19	29-Aug-19	28-Aug-19	Change
SIRIU19	Sep 2019	41	289,207	0.00 %	289,213	0.00 %	289,211	0.01 %	289,183	0.14 %	288,773	1.37	1.36	0.01 0.74 %
JASU19	Sep 2019	10,954	202,721	-2.16 %	207,191	-0.31 %	207,843	2.22 %	203,328	1.76 %	199,802	6.50	6.57	-0.07 -1.1 %
JASZ19	Dec 2019	515	88,319	0.58 %	87,814	0.01 %	87,804	0.04 %	87,772	-1.11 %	88,759	5.88	5.72	0.2 2.8 %
BLANDZ19	Dec 2019	527	83,896	-0.56 %	84,370	0.00 %	84,370	0.03 %	84,346	0.02 %	84,327	1.54	1.50	0.04 2.67 %
QHZ19	Dec 2019	713	69,682	1.03 %	68,970	1.05 %	68,255	0.76 %	67,738	-3.97 %	70,538	2.87	2.90	-0.03 -1.0 %
TMBU19	Sep 2019	2,903	69,487	-3.12 %	71,727	-1.41 %	72,754	0.02 %	72,742	-0.26 %	72,934	1.51	1.44	0.07 4.86 %
TMBM20	Jun 2020	1	52,610	0.00 %	52,609	1.98 %	51,589	0.01 %	51,586	0.01 %	51,583	1.47	1.40	0.07 5 %
TRUEU19	Sep 2019	14,068	51,248	9.14 %	46,957	1.95 %	46,061	-1.54 %	46,780	-6.56 %	50,062	6.25	6.13	0.1 1.96 %
TMBZ19	Dec 2019	10,010	50,865	-10.82 %	57,034	8.10 %	52,762	0.98 %	52,249	-1.89 %	53,254	1.51	1.44	0.07 4.86 %
SUPERU19	Sep 2019	2,000	48,277	-3.98 %	50,277	11.04 %	45,277	9.68 %	41,282	-0.02 %	41,289	0.64	0.63	0.01 1.59 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.75	0.95	12.18
SPRC	8.80	0.95	12.10
IRPC	3.88	0.34	9.60
TOP	68.00	5.75	9.24
IVL	34.25	2.50	7.87
PSH	20.00	1.40	7.53
SGP	8.30	0.55	7.10
BCP	27.50	1.75	6.80
ERW	5.95	0.35	6.25
TMB	1.52	0.08	5.56

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	141.50	-4.00	-2.75
RATCH	71.50	-1.25	-1.72
GFPT	18.20	-0.30	-1.62
CBG	76.25	-1.00	-1.29
INTUCH	63.50	-0.75	-1.17
PLANB	8.70	-0.10	-1.14
TASCO	20.30	-0.20	-0.98
PTG	21.40	-0.20	-0.93
BEM	10.90	-0.10	-0.91
CPF	29.50	-0.25	-0.84

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
29/08/2019	49,623	43,969	5,654	41,620	45,710	-4,090	105,382	106,946	-1,564	196,625	332,313

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/08/2019	5,561	7,864	-2,303	11,025	11,654	-629	25,975	23,043	2,932	42,561	52,742