

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Aug-19	29-Aug-19	Change	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19
S50U19	Sep 2019	1,089.30	1,077.60	11.7 1.09 %	277,233	0.63 %	275,497	0.58 %	273,913	0.74 %	271,904	-0.25 %	272,578
S50V19	Oct 2019	1,086.00	1,075.00	11 1.02 %	53	6.00 %	50	19.05 %	42	0.00 %	42	31.25 %	32
S50X19	Nov 2019	1,086.50	1,074.70	11.8 1.1 %	5	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50Z19	Dec 2019	1,088.90	1,078.10	10.8 1 %	44,105	3.81 %	42,487	8.98 %	38,987	1.78 %	38,306	-1.97 %	39,076
S50H20	Mar 2020	1,085.40	1,074.60	10.8 1.01 %	8,956	4.18 %	8,597	-0.42 %	8,633	-0.47 %	8,674	-0.38 %	8,707
S50M20	Jun 2020	1,082.10	1,071.00	11.1 1.04 %	5,635	-0.35 %	5,655	-0.32 %	5,673	1.09 %	5,612	2.02 %	5,501

Block Trade Focus
Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Aug-19	29-Aug-19	Change	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19
JASU19	Sep 2019	24,285	6.70	6.50	0.20 3.08 %	217,752	7.41 %	202,721	-2.16 %	207,191	-0.31 %	207,843	2.22 %	203,328
IRPCZ19	Dec 2019	11,563	3.96	3.89	0.07 1.80 %	24,812	-5.68 %	26,305	1.90 %	25,814	0.00 %	25,814	0.00 %	25,815
BANPUU19	Sep 2019	9,635	12.34	11.35	0.99 8.72 %	20,144	-2.51 %	20,662	-2.62 %	21,218	-1.32 %	21,502	3.52 %	20,771
TMBZ19	Dec 2019	7,275	1.55	1.51	0.04 2.65 %	47,134	-7.34 %	50,865	-10.82 %	57,034	8.10 %	52,762	0.98 %	52,249
PLANBU19	Sep 2019	6,712	9.02	8.78	0.24 2.73 %	13,440	14.55 %	11,733	-0.04 %	11,738	14.66 %	10,237	17.17 %	8,737
WHAZ19	Dec 2019	6,537	4.92	4.92	0.00 0.00 %	32,495	3.28 %	31,462	1.64 %	30,953	94.09 %	15,948	14.54 %	13,924
BEMZ19	Dec 2019	5,006	11.10	11.01	0.09 0.82 %	16,789	21.76 %	13,789	3.76 %	13,289	-27.01 %	18,207	-2.66 %	18,705
TRUEU19	Sep 2019	4,869	6.28	6.25	0.03 0.48 %	51,825	1.13 %	51,248	9.14 %	46,957	1.95 %	46,061	-1.54 %	46,780
TMBU19	Sep 2019	4,843	1.55	1.51	0.04 2.65 %	64,847	-6.68 %	69,487	-3.12 %	71,727	-1.41 %	72,754	0.02 %	72,742
CPALLM20	Jun 2020	4,703	83.99	83.81	0.18 0.21 %	16,363	-2.95 %	16,860	0.00 %	16,860	2.51 %	16,447	0.00 %	16,447

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	(+/-)	26-Aug-19	30-Aug-19	29-Aug-19	Change
JASU19	Sep 2019	24,285	217,752	7.41 %	202,721	-2.16 %	207,191	-0.31 %	207,843	2.22 %	203,328	6.70	6.50	0.2 3.08 %
JASZ19	Dec 2019	1,535	86,833	-1.68 %	88,319	0.58 %	87,814	0.01 %	87,804	0.04 %	87,772	5.74	5.88	-0.1 -2.4 %
BLANDZ19	Dec 2019	49	83,945	0.06 %	83,896	-0.56 %	84,370	0.00 %	84,370	0.03 %	84,346	1.53	1.54	-0.01 -0.7 %
QHZ19	Dec 2019	1,004	68,682	-1.44 %	69,682	1.03 %	68,970	1.05 %	68,255	0.76 %	67,738	2.94	2.87	0.07 2.44 %
TMBU19	Sep 2019	4,843	64,847	-6.68 %	69,487	-3.12 %	71,727	-1.41 %	72,754	0.02 %	72,742	1.55	1.51	0.04 2.65 %
TMBM20	Jun 2020	2	52,611	0.00 %	52,610	0.00 %	52,609	1.98 %	51,589	0.01 %	51,586	1.51	1.47	0.04 2.72 %
TRUEU19	Sep 2019	4,869	51,825	1.13 %	51,248	9.14 %	46,957	1.95 %	46,061	-1.54 %	46,780	6.28	6.25	0.03 0.48 %
SUPERU19	Sep 2019	0	48,277	0.00 %	48,277	-3.98 %	50,277	11.04 %	45,277	9.68 %	41,282	0.64	0.64	0 0 %
TMBZ19	Dec 2019	7,275	47,134	-7.34 %	50,865	-10.82 %	57,034	8.10 %	52,762	0.98 %	52,249	1.55	1.51	0.04 2.65 %
SUPERZ19	Dec 2019	4,000	39,067	-9.29 %	43,067	10.24 %	39,067	0.00 %	39,067	0.13 %	39,017	0.64	0.64	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	9.95	0.95	10.56
BANPU	12.70	1.20	10.43
TCAP	56.50	2.50	4.63
JAS	6.75	0.25	3.85
PLANB	9.00	0.30	3.45
IVL	35.25	1.00	2.92
PTTEP	124.50	3.50	2.89
RATCH	73.50	2.00	2.80
BEM	11.20	0.30	2.75
TMB	1.56	0.04	2.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	7.40	-0.25	-3.27
PSH	19.40	-0.60	-3.00
TKN	10.10	-0.20	-1.94
ESSO	8.60	-0.15	-1.71
DTAC	61.50	-1.00	-1.60
GPSC	72.50	-1.00	-1.36
BCH	16.00	-0.20	-1.23
GFPT	18.00	-0.20	-1.10
BH	138.50	-1.50	-1.07
VGI	9.75	-0.10	-1.02

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
30/08/2019	72,043	53,154	18,889	34,556	36,953	-2,397	104,721	121,213	-16,492	211,320	335,987

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2019	4,657	11,150	-6,493	14,361	17,550	-3,189	31,985	22,303	9,682	51,003	54,070

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/08/2019	20	11	9	410	1,315	-905	1,983	1,087	896	2,413	29,134