

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Sep-19	30-Aug-19	Change	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19
S50U19	Sep 2019	1,087.80	1,089.30	-1.5 -0.14 %	280,172	1.06 %	277,233	0.63 %	275,497	0.58 %	273,913	0.74 %	271,904
S50V19	Oct 2019	1,086.30	1,086.00	0.3 0.03 %	54	1.89 %	53	6.00 %	50	19.05 %	42	0.00 %	42
S50Z19	Dec 2019	1,087.30	1,088.90	-1.6 -0.15 %	44,767	1.50 %	44,105	3.81 %	42,487	8.98 %	38,987	1.78 %	38,306
S50H20	Mar 2020	1,084.20	1,085.40	-1.2 -0.11 %	9,106	1.67 %	8,956	4.18 %	8,597	-0.42 %	8,633	-0.47 %	8,674
S50M20	Jun 2020	1,081.00	1,082.10	-1.1 -0.1 %	5,802	2.96 %	5,635	-0.35 %	5,655	-0.32 %	5,673	1.09 %	5,612

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Sep-19	30-Aug-19	Change	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19
SIRIU19	Sep 2019	61,852	1.35	1.36	-0.01 -0.74 %	231,396	-19.99 %	289,206	0.00 %	289,207	0.00 %	289,213	0.00 %	289,211
SIRIH20	Mar 2020	57,814	1.30	1.31	-0.01 -0.76 %	112,997	104.77 %	55,183	0.00 %	55,183	0.00 %	55,183	0.00 %	55,183
TRUEU19	Sep 2019	18,842	6.39	6.28	0.11 1.75 %	65,370	26.14 %	51,825	1.13 %	51,248	9.14 %	46,957	1.95 %	46,061
WHAZ19	Dec 2019	13,540	4.99	4.92	0.07 1.42 %	41,025	26.25 %	32,495	3.28 %	31,462	1.64 %	30,953	94.09 %	15,948
WHAU19	Sep 2019	6,452	4.96	4.90	0.06 1.22 %	30,131	-6.23 %	32,132	-4.46 %	33,632	1.41 %	33,165	-4.22 %	34,626
SUPERU19	Sep 2019	5,010	0.65	0.64	0.01 1.56 %	43,277	-10.36 %	48,277	0.00 %	48,277	-3.98 %	50,277	11.04 %	45,277
PLANBU19	Sep 2019	4,513	9.00	9.02	-0.02 -0.22 %	8,952	-33.39 %	13,440	14.55 %	11,733	-0.04 %	11,738	14.66 %	10,237
BANPUU19	Sep 2019	4,233	12.41	12.34	0.07 0.57 %	16,815	-16.53 %	20,144	-2.51 %	20,662	-2.62 %	21,218	-1.32 %	21,502
TRUEZ19	Dec 2019	4,017	6.39	6.32	0.07 1.11 %	32,869	0.01 %	32,865	-2.91 %	33,849	0.10 %	33,814	0.00 %	33,813
PLANBZ19	Dec 2019	4,001	9.01	9.03	-0.02 -0.22 %	21,192	16.50 %	18,191	-2.66 %	18,689	8.73 %	17,188	0.00 %	17,188

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	(+/-)	27-Aug-19	02-Sep-19	30-Aug-19	Change
SIRIU19	Sep 2019	61,852	231,396	-19.99 %	289,206	0.00 %	289,207	0.00 %	289,213	0.00 %	289,211	1.35	1.36	-0.01 -0.7 %
JASU19	Sep 2019	2,606	220,296	1.17 %	217,752	7.41 %	202,721	-2.16 %	207,191	-0.31 %	207,843	6.70	6.70	0 0 %
SIRIH20	Mar 2020	57,814	112,997	104.77 %	55,183	0.00 %	55,183	0.00 %	55,183	0.00 %	55,183	1.30	1.31	-0.01 -0.8 %
SIRIZ19	Dec 2019	502	101,477	0.50 %	100,975	0.00 %	100,975	0.00 %	100,975	0.00 %	100,975	1.36	1.33	0.03 2.26 %
JASZ19	Dec 2019	22	86,834	0.00 %	86,833	-1.68 %	88,319	0.58 %	87,814	0.01 %	87,804	5.86	5.74	0.1 2.09 %
BLANDZ19	Dec 2019	2	83,946	0.00 %	83,945	0.06 %	83,896	-0.56 %	84,370	0.00 %	84,370	1.48	1.53	-0.05 -3.3 %
QHZ19	Dec 2019	506	68,183	-0.73 %	68,682	-1.44 %	69,682	1.03 %	68,970	1.05 %	68,255	2.94	2.94	0 0 %
TRUEU19	Sep 2019	18,842	65,370	26.14 %	51,825	1.13 %	51,248	9.14 %	46,957	1.95 %	46,061	6.39	6.28	0.1 1.75 %
TMBU19	Sep 2019	219	64,820	-0.04 %	64,847	-6.68 %	69,487	-3.12 %	71,727	-1.41 %	72,754	1.56	1.55	0.01 0.65 %
TRUEH20	Mar 2020	1,501	60,372	2.55 %	58,872	0.00 %	58,871	0.00 %	58,871	0.00 %	58,870	6.39	6.28	0.1 1.75 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	158.50	13.50	9.31
STA	11.20	0.50	4.67
TKN	10.50	0.40	3.96
GLOBAL	15.90	0.60	3.92
BGRIM	40.75	1.50	3.82
CBG	79.50	2.75	3.58
ERW	6.05	0.20	3.42
EPG	7.80	0.25	3.31
SUPER	0.66	0.02	3.13
CENDEL	33.00	1.00	3.13

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	16.80	-1.20	-6.67
STPI	7.15	-0.25	-3.38
SIRI	1.34	-0.04	-2.90
ESSO	8.40	-0.20	-2.33
IVL	34.50	-0.75	-2.13
PTTEP	122.00	-2.50	-2.01
KCE	16.30	-0.30	-1.81
ADVANC	228.00	-4.00	-1.72
CPF	29.00	-0.50	-1.69
PTT	43.50	-0.75	-1.69

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
02/09/2019	38,110	36,461	1,649	25,879	29,930	-4,051	72,215	69,813	2,402	136,204	339,906

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2019	2,208	3,288	-1,080	6,738	7,695	-957	15,965	13,928	2,037	24,911	57,178

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/09/2019	0	15	-15	45	5	40	106	131	-25	151	29,145