

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Sep-19	02-Sep-19	Change	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19
S50U19	Sep 2019	1,081.20	1,087.80	-6.6 -0.61 %	300,030	7.09 %	280,172	1.06 %	277,233	0.63 %	275,497	0.58 %	273,913
S50V19	Oct 2019	1,081.00	1,086.30	-5.3 -0.49 %	51	-5.56 %	54	1.89 %	53	6.00 %	50	19.05 %	42
S50Z19	Dec 2019	1,080.40	1,087.30	-6.9 -0.63 %	47,858	6.90 %	44,767	1.50 %	44,105	3.81 %	42,487	8.98 %	38,987
S50H20	Mar 2020	1,077.10	1,084.20	-7.1 -0.65 %	9,118	0.13 %	9,106	1.67 %	8,956	4.18 %	8,597	-0.42 %	8,633
S50M20	Jun 2020	1,074.00	1,081.00	-7 -0.65 %	5,892	1.55 %	5,802	2.96 %	5,635	-0.35 %	5,655	-0.32 %	5,673

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Sep-19	02-Sep-19	Change	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19
TRUEZ19	Dec 2019	12,611	6.30	6.39	-0.09 -1.41 %	30,386	-7.55 %	32,869	0.01 %	32,865	-2.91 %	33,849	0.10 %	33,814
TRUEU19	Sep 2019	9,075	6.32	6.39	-0.07 -1.10 %	71,725	9.72 %	65,370	26.14 %	51,825	1.13 %	51,248	9.14 %	46,957
CKPU19	Sep 2019	8,518	6.49	6.21	0.28 4.51 %	6,509	-41.71 %	11,167	-12.44 %	12,753	14.21 %	11,166	0.12 %	11,153
JASU19	Sep 2019	6,062	6.65	6.70	-0.05 -0.75 %	226,321	2.73 %	220,296	1.17 %	217,752	7.41 %	202,721	-2.16 %	207,191
CKPZ19	Dec 2019	5,576	6.51	6.25	0.26 4.16 %	6,042	18.94 %	5,080	-16.46 %	6,081	20.32 %	5,054	-16.52 %	6,054
APU19	Sep 2019	4,814	6.93	7.25	-0.32 -4.41 %	37,785	-11.25 %	42,575	0.00 %	42,575	0.00 %	42,575	0.01 %	42,572
APM20	Jun 2020	4,800	6.72	7.03	-0.31 -4.41 %	20,105	31.36 %	15,305	0.00 %	15,305	0.00 %	15,305	0.00 %	15,305
BTSZ19	Dec 2019	4,533	13.23	13.30	-0.07 -0.53 %	29,071	-6.44 %	31,071	0.00 %	31,071	-2.50 %	31,869	8.51 %	29,369
GPSCZ19X	Dec 2019	4,221	70.24	63.48	6.76 10.65 %	2,671	75.84 %	1,519	-4.88 %	1,597	-19.02 %	1,972	-1.69 %	2,006
SUPERZ19	Dec 2019	4,000	0.66	0.65	0.01 1.54 %	35,067	-10.24 %	39,067	0.00 %	39,067	-9.29 %	43,067	10.24 %	39,067
SUPERH20	Mar 2020	4,000	0.67	0.65	0.02 3.08 %	24,010	4.35 %	23,010	0.00 %	23,010	0.00 %	23,010	-8.00 %	25,010

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	(+/-)	28-Aug-19	03-Sep-19	02-Sep-19	Change
SIRIU19	Sep 2019	22	231,408	0.01 %	231,396	-19.99 %	289,206	0.00 %	289,207	0.00 %	289,213	1.34	1.35	-0.01 -0.7 %
JASU19	Sep 2019	6,062	226,321	2.73 %	220,296	1.17 %	217,752	7.41 %	202,721	-2.16 %	207,191	6.65	6.70	-0.05 -0.8 %
SIRIH20	Mar 2020	0	112,997	0.00 %	112,997	104.77 %	55,183	0.00 %	55,183	0.00 %	55,183	1.29	1.30	-0.01 -0.8 %
SIRIZ19	Dec 2019	515	101,990	0.51 %	101,477	0.50 %	100,975	0.00 %	100,975	0.00 %	100,975	1.35	1.36	-0.01 -0.7 %
JASZ19	Dec 2019	8	86,842	0.01 %	86,834	0.00 %	86,833	-1.68 %	88,319	0.58 %	87,814	5.69	5.86	-0.2 -2.9 %
BLANDZ19	Dec 2019	174	84,111	0.20 %	83,946	0.00 %	83,945	0.06 %	83,896	-0.56 %	84,370	1.53	1.48	0.05 3.38 %
TRUEU19	Sep 2019	9,075	71,725	9.72 %	65,370	26.14 %	51,825	1.13 %	51,248	9.14 %	46,957	6.32	6.39	-0.07 -1.1 %
QHZ19	Dec 2019	1,400	69,583	2.05 %	68,183	-0.73 %	68,682	-1.44 %	69,682	1.03 %	68,970	2.84	2.94	-0.1 -3.4 %
TMBU19	Sep 2019	611	64,326	-0.76 %	64,820	-0.04 %	64,847	-6.68 %	69,487	-3.12 %	71,727	1.53	1.56	-0.03 -1.9 %
TRUEH20	Mar 2020	15	60,387	0.02 %	60,372	2.55 %	58,872	0.00 %	58,871	0.00 %	58,871	6.32	6.39	-0.07 -1.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	72.00	6.96	10.71
CKP	6.55	0.30	4.80
PSL	9.30	0.35	3.91
RATCH	75.25	2.75	3.79
BGRIM	42.00	1.25	3.07
EGCO	343.00	10.00	3.00
INTUCH	65.25	1.25	1.95
STA	11.40	0.20	1.79
HANA	28.25	0.25	0.89
ADVANC	230.00	2.00	0.88

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	20.00	-1.60	-7.41
IRPC	3.78	-0.16	-4.06
PLANB	8.60	-0.35	-3.91
AP	6.95	-0.25	-3.47
CPF	28.00	-1.00	-3.45
STPI	6.95	-0.20	-2.80
PTTEP	119.00	-3.00	-2.46
SCB	119.00	-3.00	-2.46
ESSO	8.20	-0.20	-2.38
S	3.30	-0.08	-2.37

## 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
03/09/2019	58,202	54,223	3,979	45,894	37,889	8,005	107,178	119,162	-11,984	211,274	362,954

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2019	3,968	3,137	831	9,293	8,508	785	13,820	15,436	-1,616	27,081	58,150

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/09/2019	1	6	-5	955	603	352	1,034	1,381	-347	1,990	28,799