

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Sep-19	03-Sep-19	Change	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19
S50U19	Sep 2019	1,096.00	1,081.20	14.8 1.37 %	303,128	1.03 %	300,030	7.09 %	280,172	1.06 %	277,233	0.63 %	275,497
S50V19	Oct 2019	1,094.50	1,081.00	13.5 1.25 %	56	9.80 %	51	-5.56 %	54	1.89 %	53	6.00 %	50
S50X19	Nov 2019	1,093.20	1,078.50	14.7 1.36 %	12	140.00 %	5	0.00 %	5	0.00 %	5	0.00 %	0
S50Z19	Dec 2019	1,094.70	1,080.40	14.3 1.32 %	50,487	5.49 %	47,858	6.90 %	44,767	1.50 %	44,105	3.81 %	42,487
S50H20	Mar 2020	1,091.50	1,077.10	14.4 1.34 %	9,769	7.14 %	9,118	0.13 %	9,106	1.67 %	8,956	4.18 %	8,597
S50M20	Jun 2020	1,088.70	1,074.00	14.7 1.37 %	6,107	3.65 %	5,892	1.55 %	5,802	2.96 %	5,635	-0.35 %	5,655

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Sep-19	03-Sep-19	Change	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19
SIRIH20	Mar 2020	32,350	1.29	1.29	0.00 0.00 %	145,347	28.63 %	112,997	0.00 %	112,997	104.77 %	55,183	0.00 %	55,183
SIRIU19	Sep 2019	32,304	1.34	1.34	0.00 0.00 %	199,108	-13.96 %	231,408	0.01 %	231,396	-19.99 %	289,206	0.00 %	289,207
WHAZ19	Dec 2019	16,567	4.98	4.99	-0.01 -0.20 %	47,553	10.52 %	43,025	4.88 %	41,025	26.25 %	32,495	3.28 %	31,462
TRUEM20	Jun 2020	14,752	6.23	6.32	-0.09 -1.42 %	18,330	412.30 %	3,578	0.34 %	3,566	0.00 %	3,566	0.06 %	3,564
TMBZ19	Dec 2019	11,607	1.56	1.53	0.03 1.96 %	52,282	7.16 %	48,787	1.14 %	48,239	2.34 %	47,134	-7.34 %	50,865
TRUEZ19	Dec 2019	10,509	6.27	6.30	-0.03 -0.48 %	37,394	23.06 %	30,386	-7.55 %	32,869	0.01 %	32,865	-2.91 %	33,849
IRPCZ19	Dec 2019	9,560	3.85	3.82	0.03 0.79 %	35,895	31.12 %	27,375	3.99 %	26,324	6.09 %	24,812	-5.68 %	26,305
APH20	Mar 2020	7,149	6.95	6.79	0.16 2.36 %	11,213	175.91 %	4,064	0.82 %	4,031	0.00 %	4,031	0.00 %	4,031
APU19	Sep 2019	7,036	7.10	6.93	0.17 2.45 %	30,818	-18.44 %	37,785	-11.25 %	42,575	0.00 %	42,575	0.00 %	42,575
TRUEU19	Sep 2019	6,605	6.23	6.32	-0.09 -1.42 %	70,401	-1.85 %	71,725	9.72 %	65,370	26.14 %	51,825	1.13 %	51,248

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	(+/-)	29-Aug-19	04-Sep-19	03-Sep-19	Change
JASU19	Sep 2019	6,156	226,230	-0.04 %	226,321	2.73 %	220,296	1.17 %	217,752	7.41 %	202,721	6.68	6.65	0.03 0.45 %
SIRIU19	Sep 2019	32,304	199,108	-13.96 %	231,408	0.01 %	231,396	-19.99 %	289,206	0.00 %	289,207	1.34	1.34	0 0 %
SIRIH20	Mar 2020	32,350	145,347	28.63 %	112,997	0.00 %	112,997	104.77 %	55,183	0.00 %	55,183	1.29	1.29	0 0 %
SIRIZ19	Dec 2019	2,021	103,510	1.49 %	101,990	0.51 %	101,477	0.50 %	100,975	0.00 %	100,975	1.35	1.35	0 0 %
JASZ19	Dec 2019	1,011	86,351	-0.57 %	86,842	0.01 %	86,834	0.00 %	86,833	-1.68 %	88,319	5.70	5.69	0.01 0.18 %
BLANDZ19	Dec 2019	53	84,163	0.06 %	84,111	0.20 %	83,946	0.00 %	83,945	0.06 %	83,896	1.55	1.53	0.02 1.31 %
TRUEU19	Sep 2019	6,605	70,401	-1.85 %	71,725	9.72 %	65,370	26.14 %	51,825	1.13 %	51,248	6.23	6.32	-0.09 -1.4 %
QHZ19	Dec 2019	1,120	70,098	0.74 %	69,583	2.05 %	68,183	-0.73 %	68,682	-1.44 %	69,682	2.90	2.84	0.06 2.11 %
TMBU19	Sep 2019	587	63,831	-0.77 %	64,326	-0.76 %	64,820	-0.04 %	64,847	-6.68 %	69,487	1.55	1.53	0.02 1.31 %
TRUEH20	Mar 2020	20	60,407	0.03 %	60,387	0.02 %	60,372	2.55 %	58,872	0.00 %	58,871	6.23	6.32	-0.09 -1.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	34.25	1.75	5.38
GLOBAL	16.60	0.80	5.06
ERW	6.40	0.30	4.92
HMPRO	18.60	0.80	4.49
CPF	29.25	1.25	4.46
BTS	14.10	0.60	4.44
RS	17.20	0.70	4.24
EGCO	357.00	14.00	4.08
CPN	69.00	2.50	3.76
GFPT	17.30	0.60	3.59

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.78	-0.12	-4.14
COM7	25.50	-0.75	-2.86
GPSC	70.00	-2.00	-2.78
STA	11.10	-0.30	-2.63
KKP	70.00	-1.75	-2.44
STPI	6.80	-0.15	-2.16
STEC	18.50	-0.40	-2.12
SCB	116.50	-2.50	-2.10
ORI	7.95	-0.15	-1.85
AMATA	26.75	-0.50	-1.83

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
04/09/2019	71,902	56,838	15,064	35,819	46,809	-10,990	117,353	121,427	-4,074	225,074	369,559

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/09/2019	12,535	8,325	4,210	13,888	13,911	-23	25,426	29,613	-4,187	51,849	55,790

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/09/2019	0	0	0	255	687	-432	738	306	432	993	29,224