

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Sep-19	04-Sep-19	Change	05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19
S50U19	Sep 2019	1,106.10	1,096.00	10.1 0.92 %	293,881	-3.05 %	303,128	1.03 %	300,030	7.09 %	280,172	1.06 %	277,233
S50V19	Oct 2019	1,104.60	1,094.50	10.1 0.92 %	55	-1.79 %	56	9.80 %	51	-5.56 %	54	1.89 %	53
S50Z19	Dec 2019	1,104.60	1,094.70	9.9 0.9 %	52,198	3.39 %	50,487	5.49 %	47,858	6.90 %	44,767	1.50 %	44,105
S50H20	Mar 2020	1,101.10	1,091.50	9.6 0.88 %	9,933	1.68 %	9,769	7.14 %	9,118	0.13 %	9,106	1.67 %	8,956
S50M20	Jun 2020	1,097.60	1,088.70	8.9 0.82 %	6,065	-0.69 %	6,107	3.65 %	5,892	1.55 %	5,802	2.96 %	5,635

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Sep-19	04-Sep-19	Change	05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19
TRUEU19	Sep 2019	21,176	6.20	6.23	-0.03 -0.48 %	57,635	-18.13 %	70,401	-1.85 %	71,725	9.72 %	65,370	26.14 %	51,825
IRPCZ19	Dec 2019	19,534	3.88	3.85	0.03 0.78 %	35,897	0.01 %	35,895	31.12 %	27,375	3.99 %	26,324	6.09 %	24,812
SIRIU19	Sep 2019	17,002	1.34	1.34	0.00 0.00 %	182,108	-8.54 %	199,108	-13.96 %	231,408	0.01 %	231,396	-19.99 %	289,206
SIRIH20	Mar 2020	17,001	1.34	1.29	0.05 3.88 %	162,348	11.70 %	145,347	28.63 %	112,997	0.00 %	112,997	104.77 %	55,183
BEMZ19	Dec 2019	13,532	11.53	11.15	0.38 3.41 %	27,860	36.99 %	20,337	7.96 %	18,837	0.26 %	18,789	11.91 %	16,789
TRUEM20	Jun 2020	13,000	6.20	6.23	-0.03 -0.48 %	31,330	70.92 %	18,330	112.30 %	3,578	0.34 %	3,566	0.00 %	3,566
WHAU19	Sep 2019	10,664	4.91	4.98	-0.07 -1.41 %	24,887	-16.04 %	29,643	3.51 %	28,637	-4.96 %	30,131	-6.23 %	32,132
BEMU19	Sep 2019	9,158	11.40	11.15	0.25 2.24 %	21,185	-14.40 %	24,749	-0.02 %	24,753	0.00 %	24,753	-5.80 %	26,277
WHAZ19	Dec 2019	8,086	4.91	4.98	-0.07 -1.41 %	50,604	6.42 %	47,553	10.52 %	43,025	4.88 %	41,025	26.25 %	32,495
BTSZ19	Dec 2019	7,503	13.82	14.02	-0.20 -1.43 %	36,614	15.83 %	31,611	8.74 %	29,071	-6.44 %	31,071	0.00 %	31,071

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	(+/-)	30-Aug-19	05-Sep-19	04-Sep-19	Change
JASU19	Sep 2019	3,510	228,732	1.11 %	226,230	-0.04 %	226,321	2.73 %	220,296	1.17 %	217,752	6.69	6.68	0.01 0.15 %
SIRIU19	Sep 2019	17,002	182,108	-8.54 %	199,108	-13.96 %	231,408	0.01 %	231,396	-19.99 %	289,206	1.34	1.34	0 0 %
SIRIH20	Mar 2020	17,001	162,348	11.70 %	145,347	28.63 %	112,997	0.00 %	112,997	104.77 %	55,183	1.34	1.29	0.05 3.88 %
SIRIZ19	Dec 2019	1	103,511	0.00 %	103,510	1.49 %	101,990	0.51 %	101,477	0.50 %	100,975	1.35	1.35	0 0 %
JASZ19	Dec 2019	3,520	88,863	2.91 %	86,351	-0.57 %	86,842	0.01 %	86,834	0.00 %	86,833	5.81	5.70	0.1 1.93 %
BLANDZ19	Dec 2019	2,580	86,693	3.01 %	84,163	0.06 %	84,111	0.20 %	83,946	0.00 %	83,945	1.56	1.55	0.01 0.65 %
QHZ19	Dec 2019	1,000	69,498	-0.86 %	70,098	0.74 %	69,583	2.05 %	68,183	-0.73 %	68,682	2.90	2.90	0 0 %
TMBU19	Sep 2019	1,074	62,837	-1.56 %	63,831	-0.77 %	64,326	-0.76 %	64,820	-0.04 %	64,847	1.57	1.55	0.02 1.29 %
TRUEH20	Mar 2020	503	60,907	0.83 %	60,407	0.03 %	60,387	0.02 %	60,372	2.55 %	58,872	6.20	6.23	-0.03 -0.5 %
TRUEU19	Sep 2019	21,176	57,635	-18.13 %	70,401	-1.85 %	71,725	9.72 %	65,370	26.14 %	51,825	6.20	6.23	-0.03 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	18.00	1.40	8.43
HANA	29.00	1.25	4.50
STPI	7.10	0.30	4.41
SAWAD	58.50	2.25	4.00
EA	50.50	1.75	3.59
PTTEP	122.00	4.00	3.39
CBG	82.50	2.25	2.80
TU	17.50	0.40	2.34
GULF	159.50	3.50	2.24
TOP	69.75	1.50	2.20

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	8.95	-0.35	-3.76
HMPRO	18.10	-0.50	-2.69
BGRIM	41.25	-1.00	-2.37
PRM	8.90	-0.15	-1.66
KTC	45.00	-0.75	-1.64
TRUE	6.15	-0.10	-1.60
CKP	6.40	-0.10	-1.54
KKP	69.00	-1.00	-1.43
EPG	7.50	-0.10	-1.32
GUNKUL	3.14	-0.04	-1.26

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
05/09/2019	61,068	46,635	14,433	31,797	29,678	2,119	85,418	101,970	-16,552	178,283	362,144

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/09/2019	7,470	7,477	-7	11,511	9,905	1,606	21,816	23,415	-1,599	40,797	57,832