

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Sep-19	05-Sep-19	Change	06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19
S50U19	Sep 2019	1,105.30	1,106.10	-0.8 -0.07 %	270,457	-7.97 %	293,881	-3.05 %	303,128	1.03 %	300,030	7.09 %	280,172
S50V19	Oct 2019	1,103.90	1,104.60	-0.7 -0.06 %	55	0.00 %	55	-1.79 %	56	9.80 %	51	-5.56 %	54
S50X19	Nov 2019	1,102.60	1,103.40	-0.8 -0.07 %	13	8.33 %	12	0.00 %	12	140.00 %	5	0.00 %	5
S50Z19	Dec 2019	1,103.70	1,104.60	-0.9 -0.08 %	51,985	-0.41 %	52,198	3.39 %	50,487	5.49 %	47,858	6.90 %	44,767
S50H20	Mar 2020	1,101.00	1,101.10	-0.1 -0.01 %	9,932	-0.01 %	9,933	1.68 %	9,769	7.14 %	9,118	0.13 %	9,106
S50M20	Jun 2020	1,097.10	1,097.60	-0.5 -0.05 %	6,255	3.13 %	6,065	-0.69 %	6,107	3.65 %	5,892	1.55 %	5,802

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Sep-19	05-Sep-19	Change	06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19
SIRIU19	Sep 2019	21,509	1.36	1.34	0.02 1.49 %	160,608	-11.81 %	182,108	-8.54 %	199,108	-13.96 %	231,408	0.01 %	231,396
SIRIH20	Mar 2020	21,501	1.37	1.34	0.03 2.24 %	183,849	13.24 %	162,348	11.70 %	145,347	28.63 %	112,997	0.00 %	112,997
TRUEH20	Mar 2020	11,505	6.03	6.20	-0.17 -2.74 %	71,412	17.25 %	60,907	0.83 %	60,407	0.03 %	60,387	0.02 %	60,372
QHZ19	Dec 2019	10,513	2.89	2.90	-0.01 -0.34 %	79,510	14.41 %	69,498	-0.86 %	70,098	0.74 %	69,583	2.05 %	68,183
WHAZ19	Dec 2019	9,007	4.90	4.91	-0.01 -0.20 %	50,103	-0.99 %	50,604	6.42 %	47,553	10.52 %	43,025	4.88 %	41,025
WHAU19	Sep 2019	4,644	4.92	4.91	0.01 0.20 %	20,639	-17.07 %	24,887	-16.04 %	29,643	3.51 %	28,637	-4.96 %	30,131
BTSZ19	Dec 2019	4,503	13.90	13.82	0.08 0.58 %	34,117	-6.82 %	36,614	15.83 %	31,611	8.74 %	29,071	-6.44 %	31,071
TRUEZ19	Dec 2019	4,080	6.02	6.23	-0.21 -3.37 %	39,485	0.12 %	39,438	5.47 %	37,394	23.06 %	30,386	-7.55 %	32,869
CKPZ19	Dec 2019	4,047	6.35	6.35	0.00 0.00 %	9,087	12.98 %	8,043	14.98 %	6,995	15.77 %	6,042	18.94 %	5,080
TRUEU19	Sep 2019	3,933	6.03	6.20	-0.17 -2.74 %	56,250	-2.40 %	57,635	-18.13 %	70,401	-1.85 %	71,725	9.72 %	65,370

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19	(+/-)	03-Sep-19	(+/-)	02-Sep-19	06-Sep-19	05-Sep-19	Change
JASU19	Sep 2019	1,010	228,736	0.00 %	228,732	1.11 %	226,230	-0.04 %	226,321	2.73 %	220,296	6.64	6.69	-0.05 -0.8 %
SIRIH20	Mar 2020	21,501	183,849	13.24 %	162,348	11.70 %	145,347	28.63 %	112,997	0.00 %	112,997	1.37	1.34	0.03 2.24 %
SIRIU19	Sep 2019	21,509	160,608	-11.81 %	182,108	-8.54 %	199,108	-13.96 %	231,408	0.01 %	231,396	1.36	1.34	0.02 1.49 %
SIRIZ19	Dec 2019	16	103,518	0.01 %	103,511	0.00 %	103,510	1.49 %	101,990	0.51 %	101,477	1.36	1.35	0.01 0.74 %
JASZ19	Dec 2019	34	88,880	0.02 %	88,863	2.91 %	86,351	-0.57 %	86,842	0.01 %	86,834	5.83	5.81	0.02 0.34 %
BLANDZ19	Dec 2019	521	87,214	0.60 %	86,693	3.01 %	84,163	0.06 %	84,111	0.20 %	83,946	1.55	1.56	-0.01 -0.6 %
QHZ19	Dec 2019	10,513	79,510	14.41 %	69,498	-0.86 %	70,098	0.74 %	69,583	2.05 %	68,183	2.89	2.90	-0.01 -0.3 %
TRUEH20	Mar 2020	11,505	71,412	17.25 %	60,907	0.83 %	60,407	0.03 %	60,387	0.02 %	60,372	6.03	6.20	-0.2 -2.7 %
TMBU19	Sep 2019	1,029	63,325	0.78 %	62,837	-1.56 %	63,831	-0.77 %	64,326	-0.76 %	64,820	1.57	1.57	0 0 %
TRUEU19	Sep 2019	3,933	56,250	-2.40 %	57,635	-18.13 %	70,401	-1.85 %	71,725	9.72 %	65,370	6.03	6.20	-0.2 -2.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	50.50	3.00	6.32
MTC	57.75	1.50	2.67
ORI	8.15	0.20	2.52
HMPRO	18.50	0.40	2.21
THANI	7.25	0.15	2.11
KTB	17.30	0.30	1.76
PTTEP	124.00	2.00	1.64
MEGA	34.00	0.50	1.49
SCC	418.00	6.00	1.46
BGRIM	41.75	0.50	1.21

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	66.75	-2.25	-3.26
STA	11.00	-0.30	-2.65
MINT	38.75	-1.00	-2.52
PSL	8.75	-0.20	-2.23
RS	16.90	-0.30	-1.74
HANA	28.50	-0.50	-1.72
TTA	5.70	-0.10	-1.72
RATCH	75.50	-1.25	-1.63
TRUE	6.05	-0.10	-1.63
DTAC	62.00	-1.00	-1.59

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
06/09/2019	36,983	32,934	4,049	23,026	21,569	1,457	70,333	75,839	-5,506	130,342	338,697

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/09/2019	11,264	26,322	-15,058	19,742	21,289	-1,547	47,854	31,249	16,605	78,860	69,211