

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|--------|-----------|
| | | 09-Sep-19 | 06-Sep-19 | Change | 09-Sep-19 | (+/-) | 06-Sep-19 | (+/-) | 05-Sep-19 | (+/-) | 04-Sep-19 | (+/-) | 03-Sep-19 |
| S50U19 | Sep 2019 | 1,106.20 | 1,105.30 | 0.9 0.08 % | 267,976 | -0.92 % | 270,457 | -7.97 % | 293,881 | -3.05 % | 303,128 | 1.03 % | 300,030 |
| S50V19 | Oct 2019 | 1,104.00 | 1,103.90 | 0.1 0.01 % | 51 | -7.27 % | 55 | 0.00 % | 55 | -1.79 % | 56 | 9.80 % | 51 |
| S50Z19 | Dec 2019 | 1,104.10 | 1,103.70 | 0.4 0.04 % | 51,998 | 0.03 % | 51,985 | -0.41 % | 52,198 | 3.39 % | 50,487 | 5.49 % | 47,858 |
| S50H20 | Mar 2020 | 1,100.80 | 1,101.00 | -0.2 -0.02 % | 10,062 | 1.31 % | 9,932 | -0.01 % | 9,933 | 1.68 % | 9,769 | 7.14 % | 9,118 |
| S50M20 | Jun 2020 | 1,097.50 | 1,097.10 | 0.4 0.04 % | 6,369 | 1.82 % | 6,255 | 3.13 % | 6,065 | -0.69 % | 6,107 | 3.65 % | 5,892 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | | 09-Sep-19 | 06-Sep-19 | Change | 09-Sep-19 | (+/-) | 06-Sep-19 | (+/-) | 05-Sep-19 | (+/-) | 04-Sep-19 | (+/-) | 03-Sep-19 |
| QHZ19 | Dec 2019 | 33,111 | 2.88 | 2.89 | -0.01 -0.35 % | 112,573 | 41.58 % | 79,510 | 14.41 % | 69,498 | -0.86 % | 70,098 | 0.74 % | 69,583 |
| TRUEZ19 | Dec 2019 | 15,301 | 5.88 | 6.02 | -0.14 -2.33 % | 46,105 | 16.77 % | 39,485 | 0.12 % | 39,438 | 5.47 % | 37,394 | 23.06 % | 30,386 |
| CKZ19 | Dec 2019 | 12,939 | 23.26 | 22.86 | 0.40 1.75 % | 21,548 | 150.27 % | 8,610 | 0.12 % | 8,600 | 3.74 % | 8,290 | -1.16 % | 8,387 |
| TRUEU19 | Sep 2019 | 10,373 | 5.85 | 6.03 | -0.18 -2.99 % | 46,983 | -16.47 % | 56,250 | -2.40 % | 57,635 | -18.13 % | 70,401 | -1.85 % | 71,725 |
| WHAZ19 | Dec 2019 | 7,521 | 4.87 | 4.90 | -0.03 -0.61 % | 54,106 | 7.99 % | 50,103 | -0.99 % | 50,604 | 6.42 % | 47,553 | 10.52 % | 43,025 |
| WHAU19 | Sep 2019 | 7,152 | 4.86 | 4.92 | -0.06 -1.22 % | 19,641 | -4.84 % | 20,639 | -17.07 % | 24,887 | -16.04 % | 29,643 | 3.51 % | 28,637 |
| GPSCM20X | Jun 2020 | 6,920 | 72.25 | 70.25 | 2.00 2.85 % | 2,540 | 693.75 % | 320 | 128.57 % | 140 | 0.00 % | 140 | 40.00 % | 100 |
| IRPCZ19 | Dec 2019 | 3,512 | 3.89 | 3.85 | 0.04 1.04 % | 38,409 | 6.99 % | 35,901 | 0.01 % | 35,897 | 0.01 % | 35,895 | 31.12 % | 27,375 |
| VGIZ19 | Dec 2019 | 3,022 | 10.22 | 9.93 | 0.29 2.92 % | 4,726 | -8.20 % | 5,148 | -36.82 % | 8,148 | -15.55 % | 9,648 | 5.47 % | 9,148 |
| JASU19 | Sep 2019 | 2,524 | 6.59 | 6.64 | -0.05 -0.75 % | 229,229 | 0.22 % | 228,736 | 0.00 % | 228,732 | 1.11 % | 226,230 | -0.04 % | 226,321 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | | Settle Price | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|----------|-----------|---------|-----------|----------|-----------|--------------|-----------|--------------|
| | | | *09-Sep-19 | (+/-) | 06-Sep-19 | (+/-) | 05-Sep-19 | (+/-) | 04-Sep-19 | (+/-) | 03-Sep-19 | 09-Sep-19 | 06-Sep-19 | Change |
| JASU19 | Sep 2019 | 2,524 | 229,229 | 0.22 % | 228,736 | 0.00 % | 228,732 | 1.11 % | 226,230 | -0.04 % | 226,321 | 6.59 | 6.64 | -0.05 -0.8 % |
| SIRIH20 | Mar 2020 | 0 | 183,849 | 0.00 % | 183,849 | 13.24 % | 162,348 | 11.70 % | 145,347 | 28.63 % | 112,997 | 1.27 | 1.37 | -0.1 -7.3 % |
| SIRIU19 | Sep 2019 | 0 | 160,608 | 0.00 % | 160,608 | -11.81 % | 182,108 | -8.54 % | 199,108 | -13.96 % | 231,408 | 1.32 | 1.36 | -0.04 -2.9 % |
| QHZ19 | Dec 2019 | 33,111 | 112,573 | 41.58 % | 79,510 | 14.41 % | 69,498 | -0.86 % | 70,098 | 0.74 % | 69,583 | 2.88 | 2.89 | -0.01 -0.4 % |
| SIRIZ19 | Dec 2019 | 502 | 103,519 | 0.00 % | 103,518 | 0.01 % | 103,511 | 0.00 % | 103,510 | 1.49 % | 101,990 | 1.36 | 1.36 | 0 0 % |
| JASZ19 | Dec 2019 | 2,000 | 90,880 | 2.25 % | 88,880 | 0.02 % | 88,863 | 2.91 % | 86,351 | -0.57 % | 86,842 | 6.48 | 5.83 | 0.7 11.2 % |
| BLANDZ19 | Dec 2019 | 0 | 87,214 | 0.00 % | 87,214 | 0.60 % | 86,693 | 3.01 % | 84,163 | 0.06 % | 84,111 | 1.52 | 1.55 | -0.03 -1.9 % |
| TRUEH20 | Mar 2020 | 17 | 71,427 | 0.02 % | 71,412 | 17.25 % | 60,907 | 0.83 % | 60,407 | 0.03 % | 60,387 | 5.85 | 6.03 | -0.2 -3 % |
| TMBU19 | Sep 2019 | 149 | 63,375 | 0.08 % | 63,325 | 0.78 % | 62,837 | -1.56 % | 63,831 | -0.77 % | 64,326 | 1.57 | 1.57 | 0 0 % |
| WHAZ19 | Dec 2019 | 7,521 | 54,106 | 7.99 % | 50,103 | -0.99 % | 50,604 | 6.42 % | 47,553 | 10.52 % | 43,025 | 4.87 | 4.90 | -0.03 -0.6 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| BGRIM | 43.50 | 1.75 | 4.19 |
| BCPG | 19.70 | 0.70 | 3.68 |
| PRM | 8.95 | 0.30 | 3.47 |
| BDMS | 24.50 | 0.80 | 3.38 |
| VGI | 10.30 | 0.30 | 3.00 |
| BH | 140.00 | 3.50 | 2.56 |
| GPSC | 71.50 | 1.50 | 2.14 |
| KKP | 67.75 | 1.00 | 1.50 |
| SCC | 424.00 | 6.00 | 1.44 |
| KBANK | 160.50 | 2.00 | 1.26 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|-------|
| | | (Baht) | (%) |
| DELTA | 48.25 | -2.25 | -4.46 |
| TRUE | 5.80 | -0.25 | -4.13 |
| DTAC | 60.00 | -2.00 | -3.23 |
| STPI | 6.75 | -0.20 | -2.88 |
| PSL | 8.50 | -0.25 | -2.86 |
| SPALI | 18.90 | -0.50 | -2.58 |
| GFPT | 16.70 | -0.40 | -2.34 |
| MEGA | 33.25 | -0.75 | -2.21 |
| COM7 | 25.25 | -0.50 | -1.94 |
| KTC | 44.25 | -0.75 | -1.67 |

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 |
| 09/09/2019 | 38,391 | 35,240 | 3,151 | 29,994 | 27,874 | 2,120 | 68,614 | 73,885 | -5,271 | 136,999 | 336,469 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|--------|--------|--------------------|--------|-------|----------------|--------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 09/09/2019 | 9,189 | 10,740 | -1,551 | 15,498 | 13,255 | 2,243 | 25,852 | 26,544 | -692 | 50,539 | 66,684 |