

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Sep-19	09-Sep-19	Change	10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19
S50U19	Sep 2019	1,103.70	1,106.20	-2.5 -0.23 %	274,897	2.58 %	267,976	-0.92 %	270,457	-7.97 %	293,881	-3.05 %	303,128
S50V19	Oct 2019	1,099.50	1,104.00	-4.5 -0.41 %	44	-13.73 %	51	-7.27 %	55	0.00 %	55	-1.79 %	56
S50X19	Nov 2019	1,101.00	1,103.50	-2.5 -0.23 %	14	7.69 %	13	0.00 %	13	8.33 %	12	0.00 %	12
S50Z19	Dec 2019	1,102.30	1,104.10	-1.8 -0.16 %	51,393	-1.16 %	51,998	0.03 %	51,985	-0.41 %	52,198	3.39 %	50,487
S50H20	Mar 2020	1,099.00	1,100.80	-1.8 -0.16 %	10,130	0.68 %	10,062	1.31 %	9,932	-0.01 %	9,933	1.68 %	9,769
S50M20	Jun 2020	1,095.30	1,097.50	-2.2 -0.2 %	6,348	-0.33 %	6,369	1.82 %	6,255	3.13 %	6,065	-0.69 %	6,107

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Sep-19	09-Sep-19	Change	10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19
TRUEZ19	Dec 2019	20,922	5.62	5.88	-0.26 -4.42 %	43,789	-5.02 %	46,105	16.77 %	39,485	0.12 %	39,438	5.47 %	37,394
TRUEU19	Sep 2019	12,308	5.60	5.85	-0.25 -4.27 %	38,605	-17.83 %	46,983	-16.47 %	56,250	-2.40 %	57,635	-18.13 %	70,401
TRUEM20	Jun 2020	8,501	5.59	5.85	-0.26 -4.44 %	39,290	27.61 %	30,790	2.17 %	30,135	-3.81 %	31,330	70.92 %	18,330
WHAZ19	Dec 2019	8,029	4.87	4.87	0.00 0.00 %	51,111	-5.54 %	54,106	7.99 %	50,103	-0.99 %	50,604	6.42 %	47,553
BTSZ19	Dec 2019	7,511	13.50	13.75	-0.25 -1.82 %	30,168	-10.38 %	33,662	-1.33 %	34,117	-6.82 %	36,614	15.83 %	31,611
JASZ19	Dec 2019	7,425	5.90	6.48	-0.58 -8.95 %	95,891	5.51 %	90,880	2.25 %	88,880	0.02 %	88,863	2.91 %	86,351
STECU19	Sep 2019	4,521	19.29	18.93	0.36 1.90 %	8,440	-9.95 %	9,373	5.13 %	8,916	-1.90 %	9,089	-0.64 %	9,148
VGIZ19	Dec 2019	4,058	10.01	10.22	-0.21 -2.05 %	5,783	22.37 %	4,726	-8.20 %	5,148	-36.82 %	8,148	-15.55 %	9,648
IRPCZ19	Dec 2019	4,025	3.88	3.89	-0.01 -0.26 %	40,408	5.20 %	38,409	6.99 %	35,901	0.01 %	35,897	0.01 %	35,895
CKZ19	Dec 2019	3,506	23.59	23.26	0.33 1.42 %	25,053	16.27 %	21,548	150.27 %	8,610	0.12 %	8,600	3.74 %	8,290

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	(+/-)	04-Sep-19	10-Sep-19	09-Sep-19	Change
JASU19	Sep 2019	3,485	229,724	0.22 %	229,229	0.22 %	228,736	0.00 %	228,732	1.11 %	226,230	6.34	6.59	-0.3 -3.8 %
SIRIH20	Mar 2020	3	183,852	0.00 %	183,849	0.00 %	183,849	13.24 %	162,348	11.70 %	145,347	1.37	1.27	0.1 7.87 %
SIRIU19	Sep 2019	4	160,607	0.00 %	160,608	0.00 %	160,608	-11.81 %	182,108	-8.54 %	199,108	1.35	1.32	0.03 2.27 %
QHZ19	Dec 2019	1,631	112,143	-0.38 %	112,573	41.58 %	79,510	14.41 %	69,498	-0.86 %	70,098	2.84	2.88	-0.04 -1.4 %
SIRIZ19	Dec 2019	501	104,019	0.48 %	103,519	0.00 %	103,518	0.01 %	103,511	0.00 %	103,510	1.36	1.36	0 0 %
JASZ19	Dec 2019	7,425	95,891	5.51 %	90,880	2.25 %	88,880	0.02 %	88,863	2.91 %	86,351	5.90	6.48	-0.6 -9 %
BLANDZ19	Dec 2019	30	87,234	0.02 %	87,214	0.00 %	87,214	0.60 %	86,693	3.01 %	84,163	1.52	1.52	0 0 %
TRUEH20	Mar 2020	1,027	71,428	0.00 %	71,427	0.02 %	71,412	17.25 %	60,907	0.83 %	60,407	5.69	5.85	-0.2 -2.7 %
TMBU19	Sep 2019	82	63,374	0.00 %	63,375	0.08 %	63,325	0.78 %	62,837	-1.56 %	63,831	1.56	1.57	-0.01 -0.6 %
WHAZ19	Dec 2019	8,029	51,111	-5.54 %	54,106	7.99 %	50,103	-0.99 %	50,604	6.42 %	47,553	4.87	4.87	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	8.60	0.50	6.17
STPI	7.10	0.35	5.19
STEC	19.40	0.80	4.30
KBANK	165.50	5.00	3.12
TKN	10.50	0.20	1.94
PTTGC	53.50	1.00	1.90
GFPT	17.00	0.30	1.80
PLANB	8.90	0.15	1.71
IRPC	3.90	0.06	1.56
SIRI	1.35	0.02	1.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ICHI	6.95	-0.35	-4.79
CPF	27.75	-1.25	-4.31
TRUE	5.55	-0.25	-4.31
JAS	6.35	-0.20	-3.05
ADVANC	228.00	-7.00	-2.98
AMATA	26.25	-0.75	-2.78
CKP	6.20	-0.15	-2.36
TU	16.90	-0.40	-2.31
BGRIM	42.50	-1.00	-2.30
INTUCH	66.50	-1.50	-2.21

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
10/09/2019	50,141	37,931	12,210	39,731	34,603	5,128	81,236	98,574	-17,338	171,108	342,826

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2019	6,826	6,686	140	16,652	15,489	1,163	22,990	24,293	-1,303	46,468	65,720

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/09/2019	32	32	0	330	415	-85	572	487	85	934	28,954