

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Sep-19	10-Sep-19	Change	11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	
S50U19	Sep 2019	1,112.50	1,103.70	8.8 0.8 %	268,094	-2.47 %	274,897	2.58 %	267,976	-0.92 %	270,457	-7.97 %	293,881	
S50V19	Oct 2019	1,111.10	1,099.50	11.6 1.06 %	49	11.36 %	44	-13.73 %	51	-7.27 %	55	0.00 %	55	
S50X19	Nov 2019	1,109.80	1,101.00	8.8 0.8 %	14	0.00 %	14	7.69 %	13	0.00 %	13	8.33 %	12	
S50Z19	Dec 2019	1,110.80	1,102.30	8.5 0.77 %	52,882	2.90 %	51,393	-1.16 %	51,998	0.03 %	51,985	-0.41 %	52,198	
S50H20	Mar 2020	1,106.90	1,099.00	7.9 0.72 %	10,297	1.65 %	10,130	0.68 %	10,062	1.31 %	9,932	-0.01 %	9,933	
S50M20	Jun 2020	1,103.30	1,095.30	8 0.73 %	6,295	-0.83 %	6,348	-0.33 %	6,369	1.82 %	6,255	3.13 %	6,065	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Sep-19	10-Sep-19	Change	11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	
IRPCZ19	Dec 2019	27,739	4.20	3.88	0.32 8.25 %	51,802	28.20 %	40,408	5.20 %	38,409	6.99 %	35,901	0.01 %	35,897	
WHAZ19	Dec 2019	23,261	4.80	4.87	-0.07 -1.44 %	45,317	-11.34 %	51,111	-5.54 %	54,106	7.99 %	50,103	-0.99 %	50,604	
TMBZ19	Dec 2019	17,929	1.69	1.55	0.14 9.03 %	37,147	-24.61 %	49,274	0.00 %	49,274	0.00 %	49,273	-1.00 %	49,773	
BTSZ19	Dec 2019	17,019	13.38	13.50	-0.12 -0.89 %	31,665	4.96 %	30,168	-10.38 %	33,662	-1.33 %	34,117	-6.82 %	36,614	
STECZ19	Dec 2019	6,442	19.71	19.28	0.43 2.23 %	12,577	31.85 %	9,539	-6.84 %	10,239	3.03 %	9,938	3.22 %	9,628	
WHAU19	Sep 2019	5,980	4.77	4.88	-0.11 -2.25 %	19,611	-0.16 %	19,642	0.01 %	19,641	-4.84 %	20,639	-17.07 %	24,887	
TRUEZ19	Dec 2019	4,693	5.69	5.62	0.07 1.25 %	42,384	-3.21 %	43,789	-5.02 %	46,105	16.77 %	39,485	0.12 %	39,438	
IRPCU19	Sep 2019	4,489	4.19	3.90	0.29 7.44 %	30,036	-12.52 %	34,333	1.42 %	33,853	-0.32 %	33,963	-1.31 %	34,413	
PLANBZ19	Dec 2019	3,501	8.53	8.96	-0.43 -4.80 %	18,677	-2.61 %	19,178	5.50 %	18,178	-0.08 %	18,192	5.79 %	17,196	
STECU19	Sep 2019	3,240	19.54	19.29	0.25 1.30 %	9,047	7.19 %	8,440	-9.95 %	9,373	5.13 %	8,916	-1.90 %	9,089	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19	(+/-)	06-Sep-19	(+/-)	05-Sep-19	11-Sep-19	10-Sep-19	Change	
JASU19	Sep 2019	2,686	231,312	0.69 %	229,724	0.22 %	229,229	0.22 %	228,736	0.00 %	228,732	6.58	6.34	0.2 3.79 %	
SIRIH20	Mar 2020	51	183,903	0.03 %	183,852	0.00 %	183,849	0.00 %	183,849	13.24 %	162,348	1.33	1.37	-0.04 -2.9 %	
SIRIU19	Sep 2019	11	160,614	0.00 %	160,607	0.00 %	160,608	0.00 %	160,608	-11.81 %	182,108	1.32	1.35	-0.03 -2.2 %	
QHZ19	Dec 2019	1,221	112,363	0.20 %	112,143	-0.38 %	112,573	41.58 %	79,510	14.41 %	69,498	2.83	2.84	-0.01 -0.4 %	
SIRIZ19	Dec 2019	9	104,027	0.01 %	104,019	0.48 %	103,519	0.00 %	103,518	0.01 %	103,511	1.31	1.36	-0.05 -3.7 %	
JASZ19	Dec 2019	1,690	94,493	-1.46 %	95,891	5.51 %	90,880	2.25 %	88,880	0.02 %	88,863	6.12	5.90	0.2 3.73 %	
BLANDZ19	Dec 2019	46	87,267	0.04 %	87,234	0.02 %	87,214	0.00 %	87,214	0.60 %	86,693	1.53	1.52	0.01 0.66 %	
TRUEH20	Mar 2020	1,530	71,958	0.74 %	71,428	0.00 %	71,427	0.02 %	71,412	17.25 %	60,907	5.70	5.69	0.01 0.18 %	
TMBU19	Sep 2019	1,421	62,895	-0.76 %	63,374	0.00 %	63,375	0.08 %	63,325	0.78 %	62,837	1.68	1.56	0.1 7.69 %	
IRPCZ19	Dec 2019	27,739	51,802	28.20 %	40,408	5.20 %	38,409	6.99 %	35,901	0.01 %	35,897	4.20	3.88	0.3 8.25 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	1.70	0.14	8.97
IRPC	4.20	0.30	7.69
BLA	21.60	1.30	6.40
IVL	37.25	2.00	5.67
SCB	123.00	6.00	5.13
SPRC	9.50	0.45	4.97
ESSO	8.70	0.40	4.82
PTG	20.60	0.80	4.04
JAS	6.60	0.25	3.94
BBL	177.50	6.50	3.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	55.00	-2.25	-3.93
AMATA	25.25	-1.00	-3.81
BGRIM	41.00	-1.50	-3.53
MTC	55.25	-2.00	-3.49
GULF	152.50	-5.50	-3.48
VGI	9.75	-0.35	-3.47
EGCO	350.00	-10.00	-2.78
INTUCH	64.75	-1.75	-2.63
PLANB	8.70	-0.20	-2.25
BTS	13.40	-0.30	-2.19

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
11/09/2019	44,024	40,735	3,289	38,019	42,268	-4,249	96,723	95,763	960	178,766	337,631

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/09/2019	5,131	5,847	-716	9,316	10,883	-1,567	19,914	17,631	2,283	34,361	67,388