

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Sep-19	12-Sep-19	Change	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19
S50U19	Sep 2019	1,102.10	1,100.40	1.7 0.15 %	258,146	-2.16 %	263,834	-1.59 %	268,094	-2.47 %	274,897	2.58 %	267,976
S50V19	Oct 2019	1,100.70	1,099.00	1.7 0.15 %	44	0.00 %	44	-10.20 %	49	11.36 %	44	-13.73 %	51
S50X19	Nov 2019	1,099.40	1,097.80	1.6 0.15 %	13	-7.14 %	14	0.00 %	14	0.00 %	14	7.69 %	13
S50Z19	Dec 2019	1,101.30	1,099.80	1.5 0.14 %	60,275	10.01 %	54,790	3.61 %	52,882	2.90 %	51,393	-1.16 %	51,998
S50H20	Mar 2020	1,098.00	1,096.40	1.6 0.15 %	10,772	0.63 %	10,705	3.96 %	10,297	1.65 %	10,130	0.68 %	10,062
S50M20	Jun 2020	1,093.60	1,092.30	1.3 0.12 %	6,410	-0.25 %	6,426	2.08 %	6,295	-0.83 %	6,348	-0.33 %	6,369

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Sep-19	12-Sep-19	Change	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19
SIRIU19	Sep 2019	40,704	1.33	1.34	-0.01 -0.75 %	119,915	-25.11 %	160,119	-0.31 %	160,614	0.00 %	160,607	0.00 %	160,608
SIRIH20	Mar 2020	39,704	1.27	1.32	-0.05 -3.79 %	223,632	21.59 %	183,928	0.01 %	183,903	0.03 %	183,852	0.00 %	183,849
TMBU19	Sep 2019	16,108	1.73	1.74	-0.01 -0.57 %	62,923	-4.68 %	66,011	4.95 %	62,895	-0.76 %	63,374	0.00 %	63,375
SUPERU19	Sep 2019	15,967	0.69	0.66	0.03 4.55 %	23,388	-40.42 %	39,256	-2.49 %	40,257	-0.05 %	40,277	-4.73 %	42,277
SUPERZ19	Dec 2019	12,500	0.69	0.66	0.03 4.55 %	39,570	-5.94 %	42,070	4.99 %	40,069	0.00 %	40,069	-4.75 %	42,069
WHAZ19	Dec 2019	10,283	4.78	4.74	0.04 0.84 %	48,709	3.70 %	46,972	3.65 %	45,317	-11.34 %	51,111	-5.54 %	54,106
JASU19	Sep 2019	9,048	6.59	6.55	0.04 0.61 %	237,771	0.00 %	237,763	2.79 %	231,312	0.69 %	229,724	0.22 %	229,229
SUPERH20	Mar 2020	6,000	0.70	0.67	0.03 4.48 %	26,010	8.33 %	24,010	0.00 %	24,010	0.00 %	24,010	0.00 %	24,010
LHZ19	Dec 2019	5,500	10.23	10.13	0.10 0.99 %	34,794	18.78 %	29,294	64.71 %	17,785	2.31 %	17,384	-0.57 %	17,483
APH20	Mar 2020	4,884	7.06	7.27	-0.21 -2.89 %	20,040	32.22 %	15,156	31.41 %	11,533	0.78 %	11,444	1.84 %	11,237

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19	(+/-)	09-Sep-19	13-Sep-19	12-Sep-19	Change
JASU19	Sep 2019	9,048	237,771	0.00 %	237,763	2.79 %	231,312	0.69 %	229,724	0.22 %	229,229	6.59	6.55	0.04 0.61 %
SIRIH20	Mar 2020	39,704	223,632	21.59 %	183,928	0.01 %	183,903	0.03 %	183,852	0.00 %	183,849	1.27	1.32	-0.05 -3.8 %
SIRIU19	Sep 2019	40,704	119,915	-25.11 %	160,119	-0.31 %	160,614	0.00 %	160,607	0.00 %	160,608	1.33	1.34	-0.01 -0.8 %
QHZ19	Dec 2019	3,285	116,649	1.64 %	114,764	2.14 %	112,363	0.20 %	112,143	-0.38 %	112,573	2.84	2.78	0.06 2.16 %
SIRIZ19	Dec 2019	1	104,072	0.00 %	104,072	0.04 %	104,027	0.01 %	104,019	0.48 %	103,519	1.35	1.35	0 0 %
JASZ19	Dec 2019	75	94,530	0.00 %	94,529	0.04 %	94,493	-1.46 %	95,891	5.51 %	90,880	6.05	5.85	0.2 3.42 %
BLANDZ19	Dec 2019	2,074	87,305	0.04 %	87,267	0.00 %	87,267	0.04 %	87,234	0.02 %	87,214	1.51	1.50	0.01 0.67 %
TRUEH20	Mar 2020	512	72,461	-0.68 %	72,959	1.39 %	71,958	0.74 %	71,428	0.00 %	71,427	5.70	5.69	0.01 0.18 %
TMBU19	Sep 2019	16,108	62,923	-4.68 %	66,011	4.95 %	62,895	-0.76 %	63,374	0.00 %	63,375	1.73	1.74	-0.01 -0.6 %
TMBM20	Jun 2020	0	51,609	0.00 %	51,609	-0.96 %	52,109	0.00 %	52,109	0.00 %	52,109	1.70	1.74	-0.04 -2.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.71	0.05	7.58
STPI	7.35	0.25	3.52
PRM	8.95	0.30	3.47
ORI	8.30	0.25	3.11
UNIQ	10.10	0.30	3.06
STEC	20.30	0.60	3.05
CK	24.10	0.60	2.55
AP	7.20	0.15	2.13
TTA	5.70	0.10	1.79
TCAP	57.25	1.00	1.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.78	-0.14	-4.79
KBANK	165.50	-4.00	-2.36
TMB	1.72	-0.04	-2.27
COM7	24.40	-0.50	-2.01
TASCO	20.50	-0.40	-1.91
BCP	27.25	-0.50	-1.80
PLANB	8.55	-0.15	-1.72
BBL	177.00	-3.00	-1.67
VGI	9.55	-0.15	-1.55
ICHI	6.75	-0.10	-1.46

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
13/09/2019	65,381	47,665	17,716	39,307	47,037	-7,730	95,384	105,370	-9,986	200,072	335,660

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2019	17,710	15,819	1,891	26,463	25,986	477	39,069	41,437	-2,368	83,242	66,056

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/09/2019	0	0	0	681	1,261	-580	2,433	1,853	580	3,114	31,126