

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Sep-19	13-Sep-19	Change	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19
S50U19	Sep 2019	1,102.60	1,102.10	0.5 0.05 %	256,364	-0.69 %	258,146	-2.16 %	263,834	-1.59 %	268,094	-2.47 %	274,897
S50V19	Oct 2019	1,102.00	1,100.70	1.3 0.12 %	44	0.00 %	44	0.00 %	44	-10.20 %	49	11.36 %	44
S50Z19	Dec 2019	1,102.10	1,101.30	0.8 0.07 %	60,677	0.67 %	60,275	10.01 %	54,790	3.61 %	52,882	2.90 %	51,393
S50H20	Mar 2020	1,098.70	1,098.00	0.7 0.06 %	10,970	1.84 %	10,772	0.63 %	10,705	3.96 %	10,297	1.65 %	10,130
S50M20	Jun 2020	1,094.70	1,093.60	1.1 0.1 %	6,450	0.62 %	6,410	-0.25 %	6,426	2.08 %	6,295	-0.83 %	6,348

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Sep-19	13-Sep-19	Change	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19
SIRIH20	Mar 2020	23,747	1.32	1.27	0.05 3.94 %	247,379	10.62 %	223,632	21.59 %	183,928	0.01 %	183,903	0.03 %	183,852
SIRIU19	Sep 2019	23,745	1.32	1.33	-0.01 -0.75 %	96,170	-19.80 %	119,915	-25.11 %	160,119	-0.31 %	160,614	0.00 %	160,607
SUPERZ19	Dec 2019	10,500	0.70	0.69	0.01 1.45 %	46,070	16.43 %	39,570	-5.94 %	42,070	4.99 %	40,069	0.00 %	40,069
TMBH20	Mar 2020	9,500	1.66	1.71	-0.05 -2.92 %	20,015	53.78 %	13,015	4.00 %	12,515	-7.40 %	13,515	0.00 %	13,515
PTTGCZ19	Dec 2019	6,412	56.80	55.49	1.31 2.36 %	6,433	-38.31 %	10,428	0.91 %	10,334	-15.92 %	12,291	3.13 %	11,918
CPALLM20	Jun 2020	6,351	82.83	82.82	0.01 0.01 %	8,166	-28.76 %	11,463	1.78 %	11,263	9.74 %	10,263	-8.88 %	11,263
TRUEZ19	Dec 2019	5,129	5.75	5.69	0.06 1.05 %	44,070	-3.22 %	45,537	9.71 %	41,506	-2.07 %	42,384	-3.21 %	43,789
APU19	Sep 2019	4,521	7.09	7.21	-0.12 -1.66 %	17,977	-18.14 %	21,960	-17.93 %	26,757	-11.93 %	30,382	-1.54 %	30,857
CKZ19	Dec 2019	4,201	24.20	24.10	0.10 0.41 %	29,610	15.61 %	25,611	-0.72 %	25,798	0.66 %	25,628	2.30 %	25,053
APM20	Jun 2020	4,002	6.88	6.98	-0.10 -1.43 %	24,111	19.90 %	20,110	0.00 %	20,110	0.00 %	20,110	0.02 %	20,106

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	(+/-)	10-Sep-19	16-Sep-19	13-Sep-19	Change
SIRIH20	Mar 2020	23,747	247,379	10.62 %	223,632	21.59 %	183,928	0.01 %	183,903	0.03 %	183,852	1.32	1.27	0.05 3.94 %
JASU19	Sep 2019	20	237,765	0.00 %	237,771	0.00 %	237,763	2.79 %	231,312	0.69 %	229,724	6.53	6.59	-0.06 -0.9 %
QHZ19	Dec 2019	13	116,639	-0.01 %	116,649	1.64 %	114,764	2.14 %	112,363	0.20 %	112,143	2.81	2.84	-0.03 -1.1 %
SIRIZ19	Dec 2019	0	104,072	0.00 %	104,072	0.00 %	104,072	0.04 %	104,027	0.01 %	104,019	1.29	1.35	-0.06 -4.4 %
SIRIU19	Sep 2019	23,745	96,170	-19.80 %	119,915	-25.11 %	160,119	-0.31 %	160,614	0.00 %	160,607	1.32	1.33	-0.01 -0.8 %
JASZ19	Dec 2019	1,565	94,538	0.01 %	94,530	0.00 %	94,529	0.04 %	94,493	-1.46 %	95,891	6.08	6.05	0.03 0.5 %
BLANDZ19	Dec 2019	1,020	87,325	0.02 %	87,305	0.04 %	87,267	0.00 %	87,267	0.04 %	87,234	1.53	1.51	0.02 1.32 %
TRUEH20	Mar 2020	2	72,461	0.00 %	72,461	-0.68 %	72,959	1.39 %	71,958	0.74 %	71,428	5.72	5.70	0.02 0.35 %
TMBU19	Sep 2019	1,214	62,548	-0.60 %	62,923	-4.68 %	66,011	4.95 %	62,895	-0.76 %	63,374	1.68	1.73	-0.05 -2.9 %
TMBM20	Jun 2020	3	51,612	0.01 %	51,609	0.00 %	51,609	-0.96 %	52,109	0.00 %	52,109	1.65	1.70	-0.05 -2.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	156.50	7.50	5.03
PTTGC	57.00	2.25	4.11
BCP	28.25	1.00	3.67
PTT	47.00	1.50	3.30
PLANB	8.80	0.25	2.92
SAMART	9.60	0.25	2.67
HMPRO	17.80	0.40	2.30
MEGA	33.75	0.75	2.27
PSL	9.25	0.20	2.21
VGI	9.75	0.20	2.09

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	18.60	-1.50	-7.46
IVL	34.25	-2.75	-7.43
SUPER	0.68	-0.03	-4.23
RS	15.80	-0.60	-3.66
AP	6.95	-0.25	-3.47
THAI	9.55	-0.30	-3.05
SCB	121.50	-3.50	-2.80
SCC	426.00	-12.00	-2.74
CPF	27.50	-0.75	-2.65
BANPU	12.40	-0.30	-2.36

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
16/09/2019	48,317	41,362	6,955	26,901	29,771	-2,870	56,603	60,688	-4,085	131,821	334,518

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2019	12,836	11,507	1,329	14,577	12,952	1,625	25,432	28,386	-2,954	52,845	66,637

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/09/2019	0	0	0	1,687	914	773	2,183	2,956	-773	3,870	30,404