

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Sep-19	16-Sep-19	Change	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19
S50U19	Sep 2019	1,105.50	1,102.60	2.9 0.26 %	259,844	1.36 %	256,364	-0.69 %	258,146	-2.16 %	263,834	-1.59 %	268,094
S50V19	Oct 2019	1,103.80	1,102.00	1.8 0.16 %	43	-2.27 %	44	0.00 %	44	0.00 %	44	-10.20 %	49
S50X19	Nov 2019	1,102.80	1,099.90	2.9 0.26 %	15	15.38 %	13	0.00 %	13	-7.14 %	14	0.00 %	14
S50Z19	Dec 2019	1,104.40	1,102.10	2.3 0.21 %	62,068	2.29 %	60,677	0.67 %	60,275	10.01 %	54,790	3.61 %	52,882
S50H20	Mar 2020	1,101.50	1,098.70	2.8 0.25 %	11,247	2.53 %	10,970	1.84 %	10,772	0.63 %	10,705	3.96 %	10,297
S50M20	Jun 2020	1,097.00	1,094.70	2.3 0.21 %	6,372	-1.21 %	6,450	0.62 %	6,410	-0.25 %	6,426	2.08 %	6,295

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Sep-19	16-Sep-19	Change	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19
SIRIH20	Mar 2020	39,007	1.31	1.32	-0.01 -0.76 %	286,386	15.77 %	247,379	10.62 %	223,632	21.59 %	183,928	0.01 %	183,903
SIRIU19	Sep 2019	39,003	1.31	1.32	-0.01 -0.76 %	57,172	-40.55 %	96,170	-19.80 %	119,915	-25.11 %	160,119	-0.31 %	160,614
JASU19	Sep 2019	33,581	6.40	6.53	-0.13 -1.99 %	224,245	-5.69 %	237,765	0.00 %	237,771	0.00 %	237,763	2.79 %	231,312
BTSZ19	Dec 2019	14,511	13.41	13.34	0.07 0.52 %	34,213	0.01 %	34,210	3.02 %	33,207	-1.44 %	33,691	6.40 %	31,665
CPFZ19	Dec 2019	10,034	27.10	27.84	-0.74 -2.66 %	20,157	-9.33 %	22,231	3.74 %	21,430	0.01 %	21,428	0.00 %	21,427
SUPERZ19	Dec 2019	10,000	0.67	0.70	-0.03 -4.29 %	48,070	4.34 %	46,070	16.43 %	39,570	-5.94 %	42,070	4.99 %	40,069
TMBH20	Mar 2020	8,004	1.70	1.66	0.04 2.41 %	20,511	2.48 %	20,015	53.78 %	13,015	4.00 %	12,515	-7.40 %	13,515
BDMSZ19	Dec 2019	7,323	23.03	23.59	-0.56 -2.37 %	2,455	158.42 %	950	75.93 %	540	285.71 %	140	-5.41 %	148
IRPCZ19	Dec 2019	5,178	4.12	4.09	0.03 0.73 %	48,552	9.35 %	44,399	1.24 %	43,856	1.21 %	43,332	-16.35 %	51,802
WHAZ19	Dec 2019	4,614	4.80	4.78	0.02 0.42 %	49,250	0.00 %	49,248	1.11 %	48,709	3.70 %	46,972	3.65 %	45,317

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	(+/-)	11-Sep-19	17-Sep-19	16-Sep-19	Change
SIRIH20	Mar 2020	39,007	286,386	15.77 %	247,379	10.62 %	223,632	21.59 %	183,928	0.01 %	183,903	1.31	1.32	-0.01 -0.8 %
JASU19	Sep 2019	33,581	224,245	-5.69 %	237,765	0.00 %	237,771	0.00 %	237,763	2.79 %	231,312	6.40	6.53	-0.1 -2 %
QHZ19	Dec 2019	732	117,341	0.60 %	116,639	-0.01 %	116,649	1.64 %	114,764	2.14 %	112,363	2.79	2.81	-0.02 -0.7 %
SIRIZ19	Dec 2019	509	103,579	-0.47 %	104,072	0.00 %	104,072	0.00 %	104,072	0.04 %	104,027	1.32	1.29	0.03 2.33 %
JASZ19	Dec 2019	3,186	97,554	3.19 %	94,538	0.01 %	94,530	0.00 %	94,529	0.04 %	94,493	5.95	6.08	-0.1 -2.1 %
BLANDZ19	Dec 2019	98	87,265	-0.07 %	87,325	0.02 %	87,305	0.04 %	87,267	0.00 %	87,267	1.53	1.53	0 0 %
TRUEH20	Mar 2020	1,001	73,462	1.38 %	72,461	0.00 %	72,461	-0.68 %	72,959	1.39 %	71,958	5.78	5.72	0.06 1.05 %
TMBU19	Sep 2019	2,768	62,601	0.08 %	62,548	-0.60 %	62,923	-4.68 %	66,011	4.95 %	62,895	1.72	1.68	0.04 2.38 %
SIRIU19	Sep 2019	39,003	57,172	-40.55 %	96,170	-19.80 %	119,915	-25.11 %	160,119	-0.31 %	160,614	1.31	1.32	-0.01 -0.8 %
TMBM20	Jun 2020	5	51,608	-0.01 %	51,612	0.01 %	51,609	0.00 %	51,609	-0.96 %	52,109	1.67	1.65	0.02 1.21 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	130.00	5.00	4.00
ESSO	9.25	0.35	3.93
SAWAD	57.00	2.00	3.64
MTC	57.00	1.75	3.17
INTUCH	67.25	2.00	3.07
GLOBAL	16.90	0.50	3.05
TMB	1.73	0.05	2.98
TASCO	20.90	0.60	2.96
EA	51.25	1.25	2.50
BGRIM	42.25	1.00	2.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSH	18.40	-0.90	-4.66
CPF	26.25	-1.25	-4.55
EPG	6.85	-0.30	-4.20
TU	16.30	-0.70	-4.12
CENTEL	31.75	-1.00	-3.05
BDMS	23.20	-0.70	-2.93
SCC	414.00	-12.00	-2.82
AAV	3.08	-0.08	-2.53
GUNKUL	3.10	-0.08	-2.52
JAS	6.40	-0.15	-2.29

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
17/09/2019	49,701	59,739	-10,038	45,665	40,692	4,973	99,588	94,523	5,065	194,954	339,589

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/09/2019	3,654	4,274	-620	6,885	7,636	-751	14,262	12,891	1,371	24,801	67,370