

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Sep-19	17-Sep-19	Change	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19
S50U19	Sep 2019	1,098.60	1,105.50	-6.9 -0.62 %	260,809	0.37 %	259,844	1.36 %	256,364	-0.69 %	258,146	-2.16 %	263,834
S50V19	Oct 2019	1,097.00	1,103.80	-6.8 -0.62 %	42	-2.33 %	43	-2.27 %	44	0.00 %	44	0.00 %	44
S50X19	Nov 2019	1,095.90	1,102.80	-6.9 -0.63 %	14	-6.67 %	15	15.38 %	13	0.00 %	13	-7.14 %	14
S50Z19	Dec 2019	1,097.90	1,104.40	-6.5 -0.59 %	70,361	13.36 %	62,068	2.29 %	60,677	0.67 %	60,275	10.01 %	54,790
S50H20	Mar 2020	1,095.10	1,101.50	-6.4 -0.58 %	11,770	4.65 %	11,247	2.53 %	10,970	1.84 %	10,772	0.63 %	10,705
S50M20	Jun 2020	1,090.60	1,097.00	-6.4 -0.58 %	6,372	0.00 %	6,372	-1.21 %	6,450	0.62 %	6,410	-0.25 %	6,426

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Sep-19	17-Sep-19	Change	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19
APU19	Sep 2019	9,026	6.75	6.95	-0.20 -2.88 %	8,986	-50.09 %	18,006	0.16 %	17,977	-18.14 %	21,960	-17.93 %	26,757
APM20	Jun 2020	9,000	6.52	6.73	-0.21 -3.12 %	33,115	37.32 %	24,115	0.02 %	24,111	19.90 %	20,110	0.00 %	20,110
IVLZ19	Dec 2019	7,296	32.03	34.69	-2.66 -7.67 %	6,306	36.49 %	4,620	-9.29 %	5,093	-4.84 %	5,352	7.10 %	4,997
PLANBZ19	Dec 2019	6,023	8.75	8.70	0.05 0.57 %	19,720	18.09 %	16,699	-13.62 %	19,333	0.80 %	19,180	2.68 %	18,680
IRPCZ19	Dec 2019	5,243	3.99	4.12	-0.13 -3.16 %	49,130	1.19 %	48,552	9.35 %	44,399	1.24 %	43,856	1.21 %	43,332
JASU19	Sep 2019	5,031	6.33	6.40	-0.07 -1.09 %	229,249	2.23 %	224,245	-5.69 %	237,765	0.00 %	237,771	0.00 %	237,763
SUPERZ19	Dec 2019	5,000	0.66	0.67	-0.01 -1.49 %	53,070	10.40 %	48,070	4.34 %	46,070	16.43 %	39,570	-5.94 %	42,070
PTTGCZ19	Dec 2019	4,539	54.40	58.10	-3.70 -6.37 %	7,502	20.15 %	6,244	-2.94 %	6,433	-38.31 %	10,428	0.91 %	10,334
GUNKULU19	Sep 2019	4,503	3.12	3.03	0.09 2.97 %	11,730	-17.56 %	14,228	-0.11 %	14,243	-3.39 %	14,743	-4.58 %	15,451
QHH20	Mar 2020	4,200	2.61	2.69	-0.08 -2.97 %	6,701	167.93 %	2,501	0.00 %	2,501	0.00 %	2,501	0.00 %	2,501

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	(+/-)	12-Sep-19	18-Sep-19	17-Sep-19	Change
SIRIH20	Mar 2020	525	286,911	0.18 %	286,386	15.77 %	247,379	10.62 %	223,632	21.59 %	183,928	1.30	1.31	-0.01 -0.8 %
JASU19	Sep 2019	5,031	229,249	2.23 %	224,245	-5.69 %	237,765	0.00 %	237,771	0.00 %	237,763	6.33	6.40	-0.07 -1.1 %
QHZ19	Dec 2019	1,510	116,846	-0.42 %	117,341	0.60 %	116,639	-0.01 %	116,649	1.64 %	114,764	2.71	2.79	-0.08 -2.9 %
SIRIZ19	Dec 2019	1,036	104,610	1.00 %	103,579	-0.47 %	104,072	0.00 %	104,072	0.00 %	104,072	1.31	1.32	-0.01 -0.8 %
JASZ19	Dec 2019	2,018	98,555	1.03 %	97,554	3.19 %	94,538	0.01 %	94,530	0.00 %	94,529	5.91	5.95	-0.04 -0.7 %
BLANDZ19	Dec 2019	1,142	86,850	-0.48 %	87,265	-0.07 %	87,325	0.02 %	87,305	0.04 %	87,267	1.53	1.53	0 0 %
TRUEH20	Mar 2020	2	73,464	0.00 %	73,462	1.38 %	72,461	0.00 %	72,461	-0.68 %	72,959	5.71	5.78	-0.07 -1.2 %
TMBU19	Sep 2019	1,412	61,694	-1.45 %	62,601	0.08 %	62,548	-0.60 %	62,923	-4.68 %	66,011	1.72	1.72	0 0 %
SIRIU19	Sep 2019	27	57,197	0.04 %	57,172	-40.55 %	96,170	-19.80 %	119,915	-25.11 %	160,119	1.30	1.31	-0.01 -0.8 %
SUPERZ19	Dec 2019	5,000	53,070	10.40 %	48,070	4.34 %	46,070	16.43 %	39,570	-5.94 %	42,070	0.66	0.67	-0.01 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.10	0.50	4.72
BBL	176.50	4.00	2.32
EPG	7.00	0.15	2.19
KBANK	164.00	3.50	2.18
CPF	26.75	0.50	1.90
ADVANC	229.00	4.00	1.78
CHG	2.36	0.04	1.72
AAV	3.12	0.04	1.30
DTAC	60.00	0.75	1.27
KTC	43.75	0.50	1.16

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	31.75	-2.75	-7.97
PTTGC	53.75	-4.50	-7.73
ESSO	8.70	-0.55	-5.95
DELTA	48.00	-2.75	-5.42
PTTEP	124.00	-6.00	-4.62
SPRC	9.60	-0.40	-4.00
IRPC	3.92	-0.16	-3.92
BEAUTY	2.64	-0.10	-3.65
PTT	45.75	-1.50	-3.17
ORI	7.80	-0.25	-3.11

## 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
18/09/2019	59,530	54,828	4,702	44,780	46,271	-1,491	80,411	83,622	-3,211	184,721	349,368

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2019	6,203	3,393	2,810	7,686	8,491	-805	14,399	16,404	-2,005	28,288	67,349

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/09/2019	0	0	0	257	393	-136	749	613	136	1,006	30,632