

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Sep-19	18-Sep-19	Change	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19
S50U19	Sep 2019	1,088.60	1,098.60	-10 -0.91 %	253,122	-2.95 %	260,809	0.37 %	259,844	1.36 %	256,364	-0.69 %	258,146
S50V19	Oct 2019	1,089.00	1,097.00	-8 -0.73 %	31	-26.19 %	42	-2.33 %	43	-2.27 %	44	0.00 %	44
S50X19	Nov 2019	1,085.90	1,095.90	-10 -0.91 %	13	-7.14 %	14	-6.67 %	15	15.38 %	13	0.00 %	13
S50Z19	Dec 2019	1,088.70	1,097.90	-9.2 -0.84 %	76,693	9.00 %	70,361	13.36 %	62,068	2.29 %	60,677	0.67 %	60,275
S50H20	Mar 2020	1,086.00	1,095.10	-9.1 -0.83 %	13,259	12.65 %	11,770	4.65 %	11,247	2.53 %	10,970	1.84 %	10,772
S50M20	Jun 2020	1,081.80	1,090.60	-8.8 -0.81 %	6,355	-0.27 %	6,372	0.00 %	6,372	-1.21 %	6,450	0.62 %	6,410

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Sep-19	18-Sep-19	Change	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19
SIRIH20	Mar 2020	38,012	1.30	1.30	0.00 0.00 %	324,918	13.25 %	286,911	0.18 %	286,386	15.77 %	247,379	10.62 %	223,632
SIRIU19	Sep 2019	38,005	1.31	1.30	0.01 0.77 %	23,198	-59.44 %	57,197	0.04 %	57,172	-40.55 %	96,170	-19.80 %	119,915
TMBU19	Sep 2019	28,260	1.70	1.72	-0.02 -1.16 %	33,117	-46.32 %	61,694	-1.45 %	62,601	0.08 %	62,548	-0.60 %	62,923
TMBZ19	Dec 2019	20,102	1.71	1.74	-0.03 -1.72 %	64,635	41.67 %	45,625	0.42 %	45,433	1.28 %	44,860	6.88 %	41,972
WHAZ19	Dec 2019	17,778	4.71	4.79	-0.08 -1.67 %	48,928	-1.64 %	49,746	1.01 %	49,250	0.00 %	49,248	1.11 %	48,709
SUPERZ19	Dec 2019	17,000	0.65	0.66	-0.01 -1.52 %	52,070	-1.88 %	53,070	10.40 %	48,070	4.34 %	46,070	16.43 %	39,570
PLANBZ19	Dec 2019	16,094	8.75	8.75	0.00 0.00 %	10,644	-46.02 %	19,720	18.09 %	16,699	-13.62 %	19,333	0.80 %	19,180
TMBH20	Mar 2020	9,000	1.68	1.70	-0.02 -1.18 %	21,511	4.88 %	20,511	0.00 %	20,511	2.48 %	20,015	53.78 %	13,015
BANPUM20	Jun 2020	8,313	11.22	12.17	-0.95 -7.81 %	2,236	-78.75 %	10,521	-6.09 %	11,203	-4.23 %	11,698	-3.28 %	12,095
JASU19	Sep 2019	7,398	6.22	6.33	-0.11 -1.74 %	232,888	1.59 %	229,249	2.23 %	224,245	-5.69 %	237,765	0.00 %	237,771

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	(+/-)	13-Sep-19	19-Sep-19	18-Sep-19	Change
SIRIH20	Mar 2020	38,012	324,918	13.25 %	286,911	0.18 %	286,386	15.77 %	247,379	10.62 %	223,632	1.30	1.30	0 0 %
JASU19	Sep 2019	7,398	232,888	1.59 %	229,249	2.23 %	224,245	-5.69 %	237,765	0.00 %	237,771	6.22	6.33	-0.1 -1.7 %
QHZ19	Dec 2019	2,288	119,102	1.93 %	116,846	-0.42 %	117,341	0.60 %	116,639	-0.01 %	116,649	2.70	2.71	-0.01 -0.4 %
SIRIZ19	Dec 2019	518	105,125	0.49 %	104,610	1.00 %	103,579	-0.47 %	104,072	0.00 %	104,072	1.31	1.31	0 0 %
JASZ19	Dec 2019	1,068	99,572	1.03 %	98,555	1.03 %	97,554	3.19 %	94,538	0.01 %	94,530	5.81	5.91	-0.1 -1.7 %
BLANDZ19	Dec 2019	2,050	85,365	-1.71 %	86,850	-0.48 %	87,265	-0.07 %	87,325	0.02 %	87,305	1.53	1.53	0 0 %
TRUEH20	Mar 2020	584	74,048	0.79 %	73,464	0.00 %	73,462	1.38 %	72,461	0.00 %	72,461	5.52	5.71	-0.2 -3.3 %
TMBZ19	Dec 2019	20,102	64,635	41.67 %	45,625	0.42 %	45,433	1.28 %	44,860	6.88 %	41,972	1.71	1.74	-0.03 -1.7 %
IRPCZ19	Dec 2019	5,339	52,345	6.54 %	49,130	1.19 %	48,552	9.35 %	44,399	1.24 %	43,856	3.68	3.99	-0.3 -7.8 %
SUPERZ19	Dec 2019	17,000	52,070	-1.88 %	53,070	10.40 %	48,070	4.34 %	46,070	16.43 %	39,570	0.65	0.66	-0.01 -1.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	24.00	0.60	2.56
GFPT	17.50	0.30	1.74
BBL	179.50	3.00	1.70
VGI	9.85	0.15	1.55
BJC	52.25	0.50	0.97
KBANK	165.00	1.00	0.61
SGP	8.70	0.00	0.00
RATCH	73.00	0.00	0.00
PLANB	8.85	0.00	0.00
IVL	31.75	0.00	0.00
LPN	5.90	0.00	0.00
AOT	74.00	0.00	0.00
STEC	19.50	0.00	0.00
ORI	7.80	0.00	0.00
BH	132.50	0.00	0.00
KTC	43.75	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.70	-0.22	-5.61
CKP	5.80	-0.30	-4.92
MINT	36.25	-1.75	-4.61
EA	48.25	-2.00	-3.98
STA	10.60	-0.40	-3.64
PRM	8.30	-0.30	-3.49
BANPU	11.60	-0.40	-3.33
GPSC	69.75	-2.25	-3.13
DTAC	58.25	-1.75	-2.92
LH	10.00	-0.30	-2.91

## 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
19/09/2019	50,485	52,682	-2,197	41,355	44,183	-2,828	112,548	107,523	5,025	204,388	349,473

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/09/2019	5,063	7,114	-2,051	9,478	10,113	-635	19,861	17,175	2,686	34,402	69,034

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/09/2019	0	0	0	415	423	-8	1,065	1,057	8	1,480	31,038