

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Sep-19	19-Sep-19	Change	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19
S50U19	Sep 2019	1,087.60	1,088.60	-1 -0.09 %	246,321	-2.69 %	253,122	-2.95 %	260,809	0.37 %	259,844	1.36 %	256,364
S50V19	Oct 2019	1,084.00	1,089.00	-5 -0.46 %	33	6.45 %	31	-26.19 %	42	-2.33 %	43	-2.27 %	44
S50X19	Nov 2019	1,084.90	1,085.90	-1 -0.09 %	14	7.69 %	13	-7.14 %	14	-6.67 %	15	15.38 %	13
S50Z19	Dec 2019	1,086.90	1,088.70	-1.8 -0.17 %	82,324	7.34 %	76,693	9.00 %	70,361	13.36 %	62,068	2.29 %	60,677
S50H20	Mar 2020	1,084.70	1,086.00	-1.3 -0.12 %	14,842	11.94 %	13,259	12.65 %	11,770	4.65 %	11,247	2.53 %	10,970
S50M20	Jun 2020	1,080.40	1,081.80	-1.4 -0.13 %	6,311	-0.69 %	6,355	-0.27 %	6,372	0.00 %	6,372	-1.21 %	6,450

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Sep-19	19-Sep-19	Change	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19
SIRIH20	Mar 2020	30,775	1.27	1.30	-0.03 -2.31 %	335,650	3.30 %	324,918	13.25 %	286,911	0.18 %	286,386	15.77 %	247,379
SIRIZ19	Dec 2019	16,021	1.28	1.31	-0.03 -2.29 %	105,132	0.01 %	105,125	0.49 %	104,610	1.00 %	103,579	-0.47 %	104,072
SIRIU19	Sep 2019	15,203	1.28	1.31	-0.03 -2.29 %	7,997	-65.53 %	23,198	-59.44 %	57,197	0.04 %	57,172	-40.55 %	96,170
WHAZ19	Dec 2019	10,042	4.65	4.71	-0.06 -1.27 %	51,929	6.13 %	48,928	-1.64 %	49,746	1.01 %	49,250	0.00 %	49,248
CPALLM20	Jun 2020	9,000	81.41	81.72	-0.31 -0.38 %	7,966	-30.53 %	11,466	0.00 %	11,466	3.61 %	11,066	35.51 %	8,166
TRUEZ19	Dec 2019	7,837	5.44	5.44	0.00 0.00 %	49,613	8.13 %	45,882	1.49 %	45,210	3.74 %	43,582	-1.11 %	44,070
BTSZ19	Dec 2019	7,036	13.56	13.49	0.07 0.52 %	38,749	5.55 %	36,713	5.76 %	34,713	1.46 %	34,213	0.01 %	34,210
BANPUZ19	Dec 2019	5,819	11.70	11.79	-0.09 -0.76 %	27,396	-6.62 %	29,338	-11.50 %	33,151	1.78 %	32,572	0.44 %	32,428
PTGZ19	Dec 2019	5,798	17.50	18.80	-1.30 -6.91 %	6,311	-20.73 %	7,961	1.10 %	7,874	-0.03 %	7,876	-2.93 %	8,114
ITDZ19	Dec 2019	4,764	1.96	1.99	-0.03 -1.51 %	15,283	32.24 %	11,557	0.29 %	11,524	15.66 %	9,964	0.04 %	9,960

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	(+/-)	16-Sep-19	20-Sep-19	19-Sep-19	Change
SIRIH20	Mar 2020	30,775	335,650	3.30 %	324,918	13.25 %	286,911	0.18 %	286,386	15.77 %	247,379	1.27	1.30	-0.03 -2.3 %
JASU19	Sep 2019	4,624	234,095	0.52 %	232,888	1.59 %	229,249	2.23 %	224,245	-5.69 %	237,765	6.23	6.22	0.01 0.16 %
QHZ19	Dec 2019	2,275	118,251	-0.71 %	119,102	1.93 %	116,846	-0.42 %	117,341	0.60 %	116,639	2.70	2.70	0 0 %
SIRIZ19	Dec 2019	16,021	105,132	0.01 %	105,125	0.49 %	104,610	1.00 %	103,579	-0.47 %	104,072	1.28	1.31	-0.03 -2.3 %
JASZ19	Dec 2019	2,059	101,571	2.01 %	99,572	1.03 %	98,555	1.03 %	97,554	3.19 %	94,538	5.78	5.81	-0.03 -0.5 %
BLANDZ19	Dec 2019	616	85,892	0.62 %	85,365	-1.71 %	86,850	-0.48 %	87,265	-0.07 %	87,325	1.53	1.53	0 0 %
TRUEH20	Mar 2020	538	74,586	0.73 %	74,048	0.79 %	73,464	0.00 %	73,462	1.38 %	72,461	5.52	5.52	0 0 %
TMBZ19	Dec 2019	826	64,004	-0.98 %	64,635	41.67 %	45,625	0.42 %	45,433	1.28 %	44,860	1.73	1.71	0.02 1.17 %
IRPCZ19	Dec 2019	3,097	55,415	5.86 %	52,345	6.54 %	49,130	1.19 %	48,552	9.35 %	44,399	3.69	3.68	0.01 0.27 %
WHAZ19	Dec 2019	10,042	51,929	6.13 %	48,928	-1.64 %	49,746	1.01 %	49,250	0.00 %	49,248	4.65	4.71	-0.06 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	33.00	1.25	3.94
TMB	1.76	0.06	3.53
MINT	37.00	0.75	2.07
INTUCH	67.75	1.25	1.88
PTTGC	53.50	0.75	1.42
HMPRO	17.30	0.20	1.17
KTB	17.60	0.20	1.15
CPN	66.75	0.75	1.14
BANPU	11.70	0.10	0.86
BTS	13.40	0.10	0.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	7.75	-0.55	-6.63
PTG	17.50	-1.20	-6.42
BH	127.00	-5.50	-4.15
BEAUTY	2.48	-0.10	-3.88
BEC	7.75	-0.30	-3.73
S	3.12	-0.12	-3.70
THANI	6.90	-0.25	-3.50
SAMART	8.70	-0.30	-3.33
AEONTS	204.00	-7.00	-3.32
EGCO	343.00	-11.00	-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
20/09/2019	64,917	51,257	13,660	42,571	47,538	-4,967	95,096	103,789	-8,693	202,584	349,845

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/09/2019	5,750	5,648	102	8,044	7,478	566	16,605	17,273	-668	30,399	65,551