

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Sep-19	20-Sep-19	Change	23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19
S50U19	Sep 2019	1,079.20	1,087.60	-8.4 -0.77 %	234,645	-4.74 %	246,321	-2.69 %	253,122	-2.95 %	260,809	0.37 %	259,844
S50V19	Oct 2019	1,077.70	1,084.00	-6.3 -0.58 %	31	-6.06 %	33	6.45 %	31	-26.19 %	42	-2.33 %	43
S50X19	Nov 2019	1,076.50	1,084.90	-8.4 -0.77 %	11	-21.43 %	14	7.69 %	13	-7.14 %	14	-6.67 %	15
S50Z19	Dec 2019	1,079.60	1,086.90	-7.3 -0.67 %	88,870	7.95 %	82,324	7.34 %	76,693	9.00 %	70,361	13.36 %	62,068
S50H20	Mar 2020	1,077.30	1,084.70	-7.4 -0.68 %	16,064	8.23 %	14,842	11.94 %	13,259	12.65 %	11,770	4.65 %	11,247
S50M20	Jun 2020	1,073.20	1,080.40	-7.2 -0.67 %	6,177	-2.12 %	6,311	-0.69 %	6,355	-0.27 %	6,372	0.00 %	6,372

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Sep-19	20-Sep-19	Change	23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19
TRUEH20	Mar 2020	25,181	5.26	5.52	-0.26 -4.71 %	74,685	0.13 %	74,586	0.73 %	74,048	0.79 %	73,464	0.00 %	73,462
JASZ19	Dec 2019	22,133	5.96	5.78	0.18 3.11 %	118,650	16.81 %	101,571	2.01 %	99,572	1.03 %	98,555	1.03 %	97,554
TRUEZ19	Dec 2019	11,872	5.28	5.44	-0.16 -2.94 %	56,744	14.37 %	49,613	8.13 %	45,882	1.49 %	45,210	3.74 %	43,582
GUNKULU19	Sep 2019	11,009	3.03	3.02	0.01 0.33 %	8,884	-10.20 %	9,893	-7.80 %	10,730	-8.53 %	11,730	-17.56 %	14,228
JASU19	Sep 2019	10,561	6.37	6.23	0.14 2.25 %	232,344	-0.75 %	234,095	0.52 %	232,888	1.59 %	229,249	2.23 %	224,245
TMBH20	Mar 2020	10,006	1.67	1.70	-0.03 -1.76 %	11,513	-46.48 %	21,511	0.00 %	21,511	4.88 %	20,511	0.00 %	20,511
CPALLM20	Jun 2020	9,800	80.45	81.41	-0.96 -1.18 %	1,566	-80.34 %	7,966	-30.53 %	11,466	0.00 %	11,466	3.61 %	11,066
TMBZ19	Dec 2019	9,095	1.53	1.73	-0.20 -11.56 %	57,444	-10.25 %	64,004	-0.98 %	64,635	41.67 %	45,625	0.42 %	45,433
TMBU19	Sep 2019	8,331	1.69	1.72	-0.03 -1.74 %	26,416	-22.02 %	33,877	2.29 %	33,117	-46.32 %	61,694	-1.45 %	62,601
PRMZ19	Dec 2019	7,848	7.59	8.18	-0.59 -7.21 %	38,015	5.07 %	36,182	-2.51 %	37,115	1.37 %	36,615	0.00 %	36,615

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	(+/-)	17-Sep-19	23-Sep-19	20-Sep-19	Change
SIRIH20	Mar 2020	558	336,206	0.17 %	335,650	3.30 %	324,918	13.25 %	286,911	0.18 %	286,386	1.30	1.27	0.03 2.36 %
JASU19	Sep 2019	10,561	232,344	-0.75 %	234,095	0.52 %	232,888	1.59 %	229,249	2.23 %	224,245	6.37	6.23	0.1 2.25 %
JASZ19	Dec 2019	22,133	118,650	16.81 %	101,571	2.01 %	99,572	1.03 %	98,555	1.03 %	97,554	5.96	5.78	0.2 3.11 %
QHZ19	Dec 2019	41	118,282	0.03 %	118,251	-0.71 %	119,102	1.93 %	116,846	-0.42 %	117,341	2.65	2.70	-0.05 -1.9 %
SIRIZ19	Dec 2019	513	104,631	-0.48 %	105,132	0.01 %	105,125	0.49 %	104,610	1.00 %	103,579	1.26	1.28	-0.02 -1.6 %
BLANDZ19	Dec 2019	4,530	89,393	4.08 %	85,892	0.62 %	85,365	-1.71 %	86,850	-0.48 %	87,265	1.48	1.53	-0.05 -3.3 %
TRUEH20	Mar 2020	25,181	74,685	0.13 %	74,586	0.73 %	74,048	0.79 %	73,464	0.00 %	73,462	5.26	5.52	-0.3 -4.7 %
TMBZ19	Dec 2019	9,095	57,444	-10.25 %	64,004	-0.98 %	64,635	41.67 %	45,625	0.42 %	45,433	1.53	1.73	-0.2 -12 %
TRUEZ19	Dec 2019	11,872	56,744	14.37 %	49,613	8.13 %	45,882	1.49 %	45,210	3.74 %	43,582	5.28	5.44	-0.2 -2.9 %
IRPCZ19	Dec 2019	5,078	55,415	0.00 %	55,415	5.86 %	52,345	6.54 %	49,130	1.19 %	48,552	3.73	3.69	0.04 1.08 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	6.40	0.20	3.23
ERW	5.70	0.15	2.70
CKP	5.80	0.15	2.65
KCE	17.50	0.40	2.34
STPI	6.90	0.15	2.22
SGP	8.75	0.15	1.74
TOP	69.50	1.00	1.46
RS	15.70	0.20	1.29
IRPC	3.70	0.04	1.09
PTTGC	54.00	0.50	0.93

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	63.75	-4.00	-5.90
ADVANC	211.00	-11.00	-4.95
BEAUTY	2.36	-0.12	-4.84
TRUE	5.25	-0.20	-3.67
KTC	41.25	-1.50	-3.51
PLANB	8.40	-0.30	-3.45
AEONTS	197.50	-6.50	-3.19
TMB	1.71	-0.05	-2.84
TISCO	97.25	-2.75	-2.75
MAJOR	22.40	-0.60	-2.61

## 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
23/09/2019	47,188	58,869	-11,681	37,594	38,949	-1,355	97,043	84,007	13,036	181,825	345,798

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2019	10,699	5,658	5,041	9,088	9,564	-476	17,261	21,826	-4,565	37,048	65,698

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/09/2019	0	0	0	1,181	592	589	2,696	3,285	-589	3,877	31,619