

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Sep-19	23-Sep-19	Change	24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19
S50U19	Sep 2019	1,083.30	1,079.20	4.1 0.38 %	209,737	-10.62 %	234,645	-4.74 %	246,321	-2.69 %	253,122	-2.95 %	260,809
S50V19	Oct 2019	1,081.80	1,077.70	4.1 0.38 %	32	3.23 %	31	-6.06 %	33	6.45 %	31	-26.19 %	42
S50Z19	Dec 2019	1,083.40	1,079.60	3.8 0.35 %	135,030	51.94 %	88,870	7.95 %	82,324	7.34 %	76,693	9.00 %	70,361
S50H20	Mar 2020	1,081.30	1,077.30	4 0.37 %	16,620	3.46 %	16,064	8.23 %	14,842	11.94 %	13,259	12.65 %	11,770
S50M20	Jun 2020	1,077.10	1,073.20	3.9 0.36 %	6,223	0.74 %	6,177	-2.12 %	6,311	-0.69 %	6,355	-0.27 %	6,372

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Sep-19	23-Sep-19	Change	24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19
JASU19	Sep 2019	77,261	6.35	6.37	-0.02 -0.31 %	161,643	-30.43 %	232,344	-0.75 %	234,095	0.52 %	232,888	1.59 %	229,249
JASZ19	Dec 2019	71,824	6.22	5.96	0.26 4.36 %	186,757	57.40 %	118,650	16.81 %	101,571	2.01 %	99,572	1.03 %	98,555
TRUEU19	Sep 2019	20,422	5.14	5.20	-0.06 -1.15 %	11,108	-64.28 %	31,097	-13.05 %	35,763	-6.41 %	38,212	-7.90 %	41,491
TRUEZ19	Dec 2019	18,673	5.25	5.28	-0.03 -0.57 %	60,393	6.43 %	56,744	14.37 %	49,613	8.13 %	45,882	1.49 %	45,210
TRUEM20	Jun 2020	17,021	5.13	5.50	-0.37 -6.73 %	56,941	42.63 %	39,921	1.39 %	39,373	0.09 %	39,338	0.00 %	39,338
TMBU19	Sep 2019	15,759	1.71	1.69	0.02 1.18 %	16,690	-36.82 %	26,416	-22.02 %	33,877	2.29 %	33,117	-46.32 %	61,694
PRMZ19	Dec 2019	11,482	7.97	7.59	0.38 5.01 %	38,017	0.01 %	38,015	5.07 %	36,182	-2.51 %	37,115	1.37 %	36,615
TMBZ19	Dec 2019	10,389	1.65	1.53	0.12 7.84 %	51,887	-9.67 %	57,444	-10.25 %	64,004	-0.98 %	64,635	41.67 %	45,625
WHAZ19	Dec 2019	6,170	4.69	4.64	0.05 1.08 %	51,020	-2.79 %	52,482	1.06 %	51,929	6.13 %	48,928	-1.64 %	49,746
GUNKULU19	Sep 2019	5,514	3.05	3.03	0.02 0.66 %	3,370	-62.07 %	8,884	-10.20 %	9,893	-7.80 %	10,730	-8.53 %	11,730

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19	(+/-)	19-Sep-19	(+/-)	18-Sep-19	24-Sep-19	23-Sep-19	Change
SIRIH20	Mar 2020	50	336,256	0.01 %	336,206	0.17 %	335,650	3.30 %	324,918	13.25 %	286,911	1.25	1.30	-0.05 -3.9 %
JASZ19	Dec 2019	71,824	186,757	57.40 %	118,650	16.81 %	101,571	2.01 %	99,572	1.03 %	98,555	6.22	5.96	0.3 4.36 %
JASU19	Sep 2019	77,261	161,643	-30.43 %	232,344	-0.75 %	234,095	0.52 %	232,888	1.59 %	229,249	6.35	6.37	-0.02 -0.3 %
QHZ19	Dec 2019	1,510	119,282	0.85 %	118,282	0.03 %	118,251	-0.71 %	119,102	1.93 %	116,846	2.69	2.65	0.04 1.51 %
SIRIZ19	Dec 2019	4	104,635	0.00 %	104,631	-0.48 %	105,132	0.01 %	105,125	0.49 %	104,610	1.25	1.26	-0.01 -0.8 %
BLANDZ19	Dec 2019	4,267	93,599	4.71 %	89,393	4.08 %	85,892	0.62 %	85,365	-1.71 %	86,850	1.50	1.48	0.02 1.35 %
TRUEH20	Mar 2020	56	74,740	0.07 %	74,685	0.13 %	74,586	0.73 %	74,048	0.79 %	73,464	5.20	5.26	-0.06 -1.1 %
TRUEZ19	Dec 2019	18,673	60,393	6.43 %	56,744	14.37 %	49,613	8.13 %	45,882	1.49 %	45,210	5.25	5.28	-0.03 -0.6 %
TRUEM20	Jun 2020	17,021	56,941	42.63 %	39,921	1.39 %	39,373	0.09 %	39,338	0.00 %	39,338	5.13	5.50	-0.4 -6.7 %
IRPCZ19	Dec 2019	2,667	55,031	-0.69 %	55,415	0.00 %	55,415	5.86 %	52,345	6.54 %	49,130	3.78	3.73	0.05 1.34 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	16.70	0.70	4.38
PTG	18.30	0.70	3.98
PRM	7.90	0.30	3.95
ADVANC	218.00	7.00	3.32
AEONTS	204.00	6.50	3.29
GULF	154.00	4.50	3.01
AMATA	24.80	0.60	2.48
IVL	33.00	0.75	2.33
INTUCH	65.00	1.25	1.96
CPF	26.75	0.50	1.90

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	53.75	-1.50	-2.71
JAS	6.25	-0.15	-2.34
SAWAD	53.75	-1.25	-2.27
CPN	64.75	-1.50	-2.26
BLA	19.60	-0.40	-2.00
SUPER	0.63	-0.01	-1.56
LH	9.85	-0.15	-1.50
RS	15.50	-0.20	-1.27
CPALL	79.75	-1.00	-1.24
KTB	17.20	-0.20	-1.15

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
24/09/2019	128,579	123,991	4,588	44,286	40,243	4,043	82,697	91,328	-8,631	255,562	367,653

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/09/2019	5,825	5,318	507	5,723	5,825	-102	15,421	15,826	-405	26,969	67,105

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/09/2019	0	0	0	9,038	8,741	297	11,559	11,856	-297	20,597	29,246