

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | 25-Sep-19 | 24-Sep-19 | Change | 25-Sep-19 | (+/-) | 24-Sep-19 | (+/-) | 23-Sep-19 | (+/-) | 20-Sep-19 | (+/-) | 19-Sep-19 |
| S50U19 | Sep 2019 | 1,079.60 | 1,083.30 | -3.7 -0.34 % | 181,389 | -13.52 % | 209,737 | -10.62 % | 234,645 | -4.74 % | 246,321 | -2.69 % | 253,122 |
| S50V19 | Oct 2019 | 1,078.10 | 1,081.80 | -3.7 -0.34 % | 49 | 53.13 % | 32 | 3.23 % | 31 | -6.06 % | 33 | 6.45 % | 31 |
| S50X19 | Nov 2019 | 1,077.90 | 1,080.50 | -2.6 -0.24 % | 13 | 18.18 % | 11 | 0.00 % | 11 | -21.43 % | 14 | 7.69 % | 13 |
| S50Z19 | Dec 2019 | 1,077.30 | 1,083.40 | -6.1 -0.56 % | 199,377 | 47.65 % | 135,030 | 51.94 % | 88,870 | 7.95 % | 82,324 | 7.34 % | 76,693 |
| S50H20 | Mar 2020 | 1,075.60 | 1,081.30 | -5.7 -0.53 % | 17,089 | 2.82 % | 16,620 | 3.46 % | 16,064 | 8.23 % | 14,842 | 11.94 % | 13,259 |
| S50M20 | Jun 2020 | 1,071.80 | 1,077.10 | -5.3 -0.49 % | 6,290 | 1.08 % | 6,223 | 0.74 % | 6,177 | -2.12 % | 6,311 | -0.69 % | 6,355 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|----------|-----------|---------|-----------|
| | | | 25-Sep-19 | 24-Sep-19 | Change | 25-Sep-19 | (+/-) | 24-Sep-19 | (+/-) | 23-Sep-19 | (+/-) | 20-Sep-19 | (+/-) | 19-Sep-19 |
| JASZ19 | Dec 2019 | 52,905 | 6.19 | 6.22 | -0.03 -0.48 % | 236,437 | 26.60 % | 186,757 | 57.40 % | 118,650 | 16.81 % | 101,571 | 2.01 % | 99,572 |
| JASU19 | Sep 2019 | 38,571 | 6.27 | 6.35 | -0.08 -1.26 % | 123,150 | -23.81 % | 161,643 | -30.43 % | 232,344 | -0.75 % | 234,095 | 0.52 % | 232,888 |
| TMBZ19X | Dec 2019 | 11,013 | 1.72 | 1.65 | 0.07 4.24 % | 54,446 | 4.93 % | 51,887 | -9.67 % | 57,444 | -10.25 % | 64,004 | -0.98 % | 64,635 |
| TMBU19X | Sep 2019 | 9,757 | 1.75 | 1.71 | 0.04 2.34 % | 14,135 | -15.31 % | 16,690 | -36.82 % | 26,416 | -22.02 % | 33,877 | 2.29 % | 33,117 |
| TRUEZ19 | Dec 2019 | 8,100 | 5.21 | 5.25 | -0.04 -0.76 % | 61,026 | 1.05 % | 60,393 | 6.43 % | 56,744 | 14.37 % | 49,613 | 8.13 % | 45,882 |
| IRPCU19 | Sep 2019 | 6,571 | 3.65 | 3.69 | -0.04 -1.08 % | 13,920 | -31.98 % | 20,464 | -18.41 % | 25,080 | -7.76 % | 27,191 | -0.11 % | 27,222 |
| IRPCZ19 | Dec 2019 | 6,097 | 3.77 | 3.78 | -0.01 -0.26 % | 61,035 | 10.91 % | 55,031 | -0.69 % | 55,415 | 0.00 % | 55,415 | 5.86 % | 52,345 |
| QHZ19 | Dec 2019 | 5,910 | 2.71 | 2.69 | 0.02 0.74 % | 116,243 | -2.55 % | 119,282 | 0.85 % | 118,282 | 0.03 % | 118,251 | -0.71 % | 119,102 |
| WHAZ19 | Dec 2019 | 5,617 | 4.74 | 4.69 | 0.05 1.07 % | 48,544 | -4.85 % | 51,020 | -2.79 % | 52,482 | 1.06 % | 51,929 | 6.13 % | 48,928 |
| TRUEH20 | Mar 2020 | 5,574 | 5.28 | 5.20 | 0.08 1.54 % | 80,290 | 7.43 % | 74,740 | 0.07 % | 74,685 | 0.13 % | 74,586 | 0.73 % | 74,048 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | *25-Sep-19 | (+/-) | 24-Sep-19 | (+/-) | 23-Sep-19 | (+/-) | 20-Sep-19 | (+/-) | 19-Sep-19 | 25-Sep-19 | 24-Sep-19 | Change |
| SIRIH20 | Mar 2020 | 76 | 336,330 | 0.02 % | 336,256 | 0.01 % | 336,206 | 0.17 % | 335,650 | 3.30 % | 324,918 | 1.28 | 1.25 | 0.03 2.4 % |
| JASZ19 | Dec 2019 | 52,905 | 236,437 | 26.60 % | 186,757 | 57.40 % | 118,650 | 16.81 % | 101,571 | 2.01 % | 99,572 | 6.19 | 6.22 | -0.03 -0.5 % |
| JASU19 | Sep 2019 | 38,571 | 123,150 | -23.81 % | 161,643 | -30.43 % | 232,344 | -0.75 % | 234,095 | 0.52 % | 232,888 | 6.27 | 6.35 | -0.08 -1.3 % |
| QHZ19 | Dec 2019 | 5,910 | 116,243 | -2.55 % | 119,282 | 0.85 % | 118,282 | 0.03 % | 118,251 | -0.71 % | 119,102 | 2.71 | 2.69 | 0.02 0.74 % |
| SIRIZ19 | Dec 2019 | 2,748 | 107,341 | 2.59 % | 104,635 | 0.00 % | 104,631 | -0.48 % | 105,132 | 0.01 % | 105,125 | 1.23 | 1.25 | -0.02 -1.6 % |
| BLANDZ19 | Dec 2019 | 5,101 | 94,676 | 1.15 % | 93,599 | 4.71 % | 89,393 | 4.08 % | 85,892 | 0.62 % | 85,365 | 1.50 | 1.50 | 0 0 % |
| TRUEH20 | Mar 2020 | 5,574 | 80,290 | 7.43 % | 74,740 | 0.07 % | 74,685 | 0.13 % | 74,586 | 0.73 % | 74,048 | 5.28 | 5.20 | 0.08 1.54 % |
| IRPCZ19 | Dec 2019 | 6,097 | 61,035 | 10.91 % | 55,031 | -0.69 % | 55,415 | 0.00 % | 55,415 | 5.86 % | 52,345 | 3.77 | 3.78 | -0.01 -0.3 % |
| TRUEZ19 | Dec 2019 | 8,100 | 61,026 | 1.05 % | 60,393 | 6.43 % | 56,744 | 14.37 % | 49,613 | 8.13 % | 45,882 | 5.21 | 5.25 | -0.04 -0.8 % |
| TRUEM20 | Jun 2020 | 1 | 56,942 | 0.00 % | 56,941 | 42.63 % | 39,921 | 1.39 % | 39,373 | 0.09 % | 39,338 | 5.39 | 5.13 | 0.3 5.07 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|------|
| | | (Baht) | (%) |
| TASCO | 21.00 | 1.10 | 5.53 |
| SPALI | 18.60 | 0.70 | 3.91 |
| COM7 | 24.30 | 0.90 | 3.85 |
| AP | 6.80 | 0.25 | 3.82 |
| TISCO | 102.00 | 3.00 | 3.03 |
| TMB | 1.77 | 0.04 | 2.31 |
| QH | 2.72 | 0.06 | 2.26 |
| BLA | 20.00 | 0.40 | 2.04 |
| CPN | 66.00 | 1.25 | 1.93 |
| PSH | 17.30 | 0.30 | 1.76 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|-------|
| | | (Baht) | (%) |
| PTG | 17.50 | -0.80 | -4.37 |
| IRPC | 3.68 | -0.08 | -2.13 |
| CPF | 26.25 | -0.50 | -1.87 |
| GLOBAL | 16.10 | -0.30 | -1.83 |
| HMPRO | 16.70 | -0.30 | -1.76 |
| CKP | 5.80 | -0.10 | -1.69 |
| SIRI | 1.21 | -0.02 | -1.63 |
| BCPG | 18.20 | -0.30 | -1.62 |
| PTTEP | 123.00 | -2.00 | -1.60 |
| ADVANC | 215.00 | -3.00 | -1.38 |

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 |
| 25/09/2019 | 164,055 | 170,508 | -6,453 | 39,349 | 34,463 | 4,886 | 82,624 | 81,057 | 1,567 | 286,028 | 404,207 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|-------|-------|----------------|--------|--------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/09/2019 | 9,172 | 9,401 | -229 | 10,166 | 8,024 | 2,142 | 18,963 | 20,876 | -1,913 | 38,301 | 67,944 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|-----|----------------|-------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 25/09/2019 | 0 | 0 | 0 | 1,419 | 813 | 606 | 2,483 | 3,089 | -606 | 3,902 | 28,662 |