

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Sep-19	25-Sep-19	Change	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19
S50U19	Sep 2019	1,088.60	1,079.60	9 0.83 %	106,933	-41.05 %	181,389	-13.52 %	209,737	-10.62 %	234,645	-4.74 %	246,321
S50V19	Oct 2019	1,080.60	1,078.10	2.5 0.23 %	51	4.08 %	49	53.13 %	32	3.23 %	31	-6.06 %	33
S50X19	Nov 2019	1,085.80	1,077.90	7.9 0.73 %	12	-7.69 %	13	18.18 %	11	0.00 %	11	-21.43 %	14
S50Z19	Dec 2019	1,084.80	1,077.30	7.5 0.7 %	232,509	16.62 %	199,377	47.65 %	135,030	51.94 %	88,870	7.95 %	82,324
S50H20	Mar 2020	1,082.70	1,075.60	7.1 0.66 %	19,379	13.40 %	17,089	2.82 %	16,620	3.46 %	16,064	8.23 %	14,842
S50M20	Jun 2020	1,078.90	1,071.80	7.1 0.66 %	6,402	1.78 %	6,290	1.08 %	6,223	0.74 %	6,177	-2.12 %	6,311

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Sep-19	25-Sep-19	Change	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19
JASU19	Sep 2019	73,134	6.29	6.27	0.02 0.32 %	55,136	-55.23 %	123,150	-23.81 %	161,643	-30.43 %	232,344	-0.75 %	234,095
JASZ19	Dec 2019	58,842	6.24	6.19	0.05 0.81 %	292,808	23.84 %	236,437	26.60 %	186,757	57.40 %	118,650	16.81 %	101,571
TMBZ19X	Dec 2019	15,860	1.59	1.57	0.02 1.27 %	67,020	23.09 %	54,446	4.93 %	51,887	-9.67 %	57,444	-10.25 %	64,004
JASH20	Mar 2020	12,004	6.29	6.23	0.06 0.96 %	16,854	183.26 %	5,950	0.08 %	5,945	43.56 %	4,141	0.12 %	4,136
TMBH20X	Mar 2020	10,000	1.58	1.58	0.00 0.00 %	20,513	95.12 %	10,513	-4.54 %	11,013	-4.34 %	11,513	-46.48 %	21,511
TRUEZ19	Dec 2019	9,694	5.35	5.21	0.14 2.69 %	54,388	-10.88 %	61,026	1.05 %	60,393	6.43 %	56,744	14.37 %	49,613
WHAZ19	Dec 2019	9,147	4.77	4.74	0.03 0.63 %	50,523	4.08 %	48,544	-4.85 %	51,020	-2.79 %	52,482	1.06 %	51,929
SUPERZ19	Dec 2019	8,000	0.65	0.64	0.01 1.56 %	50,120	0.00 %	50,120	0.00 %	50,120	4.26 %	48,070	-2.04 %	49,069
TMBM20X	Jun 2020	7,955	1.57	1.56	0.01 0.64 %	59,622	15.40 %	51,667	0.00 %	51,665	0.03 %	51,649	0.08 %	51,608
BEMU19	Sep 2019	7,804	10.81	10.92	-0.11 -1.01 %	3,830	-65.72 %	11,172	-13.42 %	12,904	-7.35 %	13,927	-0.94 %	14,059

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19	(+/-)	20-Sep-19	26-Sep-19	25-Sep-19	Change
SIRIH20	Mar 2020	2,552	338,880	0.76 %	336,330	0.02 %	336,256	0.01 %	336,206	0.17 %	335,650	1.25	1.28	-0.03 -2.3 %
JASZ19	Dec 2019	58,842	292,808	23.84 %	236,437	26.60 %	186,757	57.40 %	118,650	16.81 %	101,571	6.24	6.19	0.05 0.81 %
QHZ19	Dec 2019	3,444	118,181	1.67 %	116,243	-2.55 %	119,282	0.85 %	118,282	0.03 %	118,251	2.74	2.71	0.03 1.11 %
SIRIZ19	Dec 2019	3,523	104,861	-2.31 %	107,341	2.59 %	104,635	0.00 %	104,631	-0.48 %	105,132	1.23	1.23	0 0 %
BLANDZ19	Dec 2019	2,748	95,412	0.78 %	94,676	1.15 %	93,599	4.71 %	89,393	4.08 %	85,892	1.50	1.50	0 0 %
TRUEH20	Mar 2020	551	80,820	0.66 %	80,290	7.43 %	74,740	0.07 %	74,685	0.13 %	74,586	5.35	5.28	0.07 1.33 %
TMBZ19X	Dec 2019	15,860	67,020	23.09 %	54,446	4.93 %	51,887	-9.67 %	57,444	-10.25 %	64,004	1.59	1.57	0.02 1.27 %
IRPCZ19	Dec 2019	3,725	64,749	6.09 %	61,035	10.91 %	55,031	-0.69 %	55,415	0.00 %	55,415	3.72	3.77	-0.05 -1.3 %
TMBM20X	Jun 2020	7,955	59,622	15.40 %	51,667	0.00 %	51,665	0.03 %	51,649	0.08 %	51,608	1.57	1.56	0.01 0.64 %
TRUEM20	Jun 2020	0	56,942	0.00 %	56,942	0.00 %	56,941	42.63 %	39,921	1.39 %	39,373	5.32	5.39	-0.07 -1.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.48	0.12	5.08
SAWAD	56.75	2.25	4.13
TRUE	5.35	0.20	3.88
GULF	157.50	5.50	3.62
KTC	43.00	1.50	3.61
CHG	2.38	0.08	3.48
PRM	8.05	0.25	3.21
SUPER	0.65	0.02	3.17
BGRIM	42.75	1.25	3.01
EPG	7.25	0.20	2.84

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	1.60	-0.17	-9.60
STPI	6.55	-0.20	-2.96
SPRC	9.30	-0.25	-2.62
BBL	176.00	-4.00	-2.22
PSH	17.00	-0.30	-1.73
LH	9.70	-0.15	-1.52
QH	2.68	-0.04	-1.47
TTCL	7.05	-0.10	-1.40
GLOBAL	15.90	-0.20	-1.24
KBANK	159.50	-2.00	-1.24

## 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
26/09/2019	133,196	135,588	-2,392	34,057	29,501	4,556	82,760	84,924	-2,164	250,013	365,286

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/09/2019	7,367	17,262	-9,895	16,007	17,176	-1,169	36,776	25,712	11,064	60,150	70,469

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/09/2019	0	0	0	1,601	108	1,493	1,951	3,444	-1,493	3,552	27,181