

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Sep-19	26-Sep-19	Change	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19
S50V19	Oct 2019	1,087.40	1,080.60	6.8 0.63 %	48	-5.88 %	51	4.08 %	49	53.13 %	32	3.23 %	31
S50X19	Nov 2019	1,086.10	1,085.80	0.3 0.03 %	18	50.00 %	12	-7.69 %	13	18.18 %	11	0.00 %	11
S50Z19	Dec 2019	1,087.90	1,084.80	3.1 0.29 %	236,071	1.53 %	232,509	16.62 %	199,377	47.65 %	135,030	51.94 %	88,870
S50H20	Mar 2020	1,084.90	1,082.70	2.2 0.2 %	19,906	2.72 %	19,379	13.40 %	17,089	2.82 %	16,620	3.46 %	16,064
S50M20	Jun 2020	1,081.10	1,078.90	2.2 0.2 %	6,566	2.56 %	6,402	1.78 %	6,290	1.08 %	6,223	0.74 %	6,177
S50U20	Sep 2020	1,076.90	1,072.00	4.9 0.46 %	128	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Sep-19	26-Sep-19	Change	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19
JASH20	Mar 2020	50,812	6.53	6.29	0.24 3.82 %	62,262	269.42 %	16,854	183.26 %	5,950	0.08 %	5,945	43.56 %	4,141
JASZ19	Dec 2019	42,190	6.48	6.24	0.24 3.85 %	324,437	10.80 %	292,808	23.84 %	236,437	26.60 %	186,757	57.40 %	118,650
TMBZ19X	Dec 2019	19,356	1.57	1.59	-0.02 -1.26 %	69,551	3.78 %	67,020	23.09 %	54,446	4.93 %	51,887	-9.67 %	57,444
SAMARTU20	Sep 2020	8,400	8.63	8.65	-0.02 -0.23 %	8,400	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SUPERZ19	Dec 2019	8,000	0.63	0.65	-0.02 -3.08 %	58,120	15.96 %	50,120	0.00 %	50,120	0.00 %	50,120	4.26 %	48,070
TMBH20X	Mar 2020	7,600	1.56	1.58	-0.02 -1.27 %	26,113	27.30 %	20,513	95.12 %	10,513	-4.54 %	11,013	-4.34 %	11,513
TRUEZ19	Dec 2019	7,215	5.42	5.35	0.07 1.31 %	55,457	1.97 %	54,388	-10.88 %	61,026	1.05 %	60,393	6.43 %	56,744
PTGM20	Jun 2020	6,200	17.73	17.87	-0.14 -0.78 %	5	-99.92 %	6,205	0.00 %	6,205	142.86 %	2,555	0.00 %	2,555
VGIZ19	Dec 2019	6,033	9.91	9.81	0.10 1.02 %	13,861	56.96 %	8,831	16.49 %	7,581	49.32 %	5,077	10.56 %	4,592
CHGZ19	Dec 2019	4,523	2.43	2.38	0.05 2.10 %	12,592	-7.39 %	13,597	-3.55 %	14,098	3.65 %	13,601	3.85 %	13,097

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	(+/-)	23-Sep-19	27-Sep-19	26-Sep-19	Change
SIRIH20	Mar 2020	3	338,882	0.00 %	338,880	0.76 %	336,330	0.02 %	336,256	0.01 %	336,206	1.22	1.25	-0.03 -2.4 %
JASZ19	Dec 2019	42,190	324,437	10.80 %	292,808	23.84 %	236,437	26.60 %	186,757	57.40 %	118,650	6.48	6.24	0.2 3.85 %
QHZ19	Dec 2019	1,047	119,224	0.88 %	118,181	1.67 %	116,243	-2.55 %	119,282	0.85 %	118,282	2.72	2.74	-0.02 -0.7 %
SIRIZ19	Dec 2019	33	104,890	0.03 %	104,861	-2.31 %	107,341	2.59 %	104,635	0.00 %	104,631	1.23	1.23	0 0 %
BLANDZ19	Dec 2019	2,024	97,427	2.11 %	95,412	0.78 %	94,676	1.15 %	93,599	4.71 %	89,393	1.50	1.50	0 0 %
TRUEH20	Mar 2020	0	80,820	0.00 %	80,820	0.66 %	80,290	7.43 %	74,740	0.07 %	74,685	5.42	5.35	0.07 1.31 %
TMBZ19X	Dec 2019	19,356	69,551	3.78 %	67,020	23.09 %	54,446	4.93 %	51,887	-9.67 %	57,444	1.57	1.59	-0.02 -1.3 %
IRPCZ19	Dec 2019	2,572	67,292	3.93 %	64,749	6.09 %	61,035	10.91 %	55,031	-0.69 %	55,415	3.71	3.72	-0.01 -0.3 %
JASH20	Mar 2020	50,812	62,262	269.42 %	16,854	183.26 %	5,950	0.08 %	5,945	43.56 %	4,141	6.53	6.29	0.2 3.82 %
TMBM20X	Jun 2020	9	59,631	0.02 %	59,622	15.40 %	51,667	0.00 %	51,665	0.03 %	51,649	1.55	1.57	-0.02 -1.3 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	20.30	1.10	5.73
JAS	6.55	0.25	3.97
MTC	57.25	1.50	2.69
BCH	15.70	0.40	2.61
CENDEL	32.75	0.75	2.34
CPN	68.00	1.50	2.26
CPALL	81.50	1.75	2.19
CHG	2.42	0.04	1.68
LH	9.85	0.15	1.55
AP	6.75	0.10	1.50

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.63	-0.02	-3.08
S	3.06	-0.06	-1.92
TMB	1.57	-0.03	-1.88
KCE	17.30	-0.20	-1.14
TVO	25.50	-0.25	-0.97
TTA	5.45	-0.05	-0.91
CK	23.00	-0.20	-0.86
CKP	5.80	-0.05	-0.85
VNG	4.72	-0.04	-0.84
EPG	7.20	-0.05	-0.69

## 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
27/09/2019	50,873	46,480	4,393	34,446	32,647	1,799	90,840	97,032	-6,192	176,159	340,352

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/09/2019	7,853	12,357	-4,504	8,681	9,038	-357	23,142	18,281	4,861	39,676	74,667