

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Sep-19	27-Sep-19	Change	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19
S50Z19	Dec 2019	1,084.80	1,087.90	-3.1 -0.28 %	247,024	4.64 %	236,071	1.53 %	232,509	16.62 %	199,377	47.65 %	135,030
S50H20	Mar 2020	1,081.80	1,084.90	-3.1 -0.29 %	20,474	2.85 %	19,906	2.72 %	19,379	13.40 %	17,089	2.82 %	16,620
S50M20	Jun 2020	1,078.10	1,081.10	-3 -0.28 %	6,709	2.18 %	6,566	2.56 %	6,402	1.78 %	6,290	1.08 %	6,223
S50U20	Sep 2020	1,075.00	1,076.90	-1.9 -0.18 %	219	71.09 %	128	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								
			30-Sep-19	27-Sep-19	Change	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19
TRUEZ19	Dec 2019	11,742	5.29	5.42	-0.13 -2.40 %	55,269	-0.34 %	55,457	1.97 %	54,388	-10.88 %	61,026	1.05 %	60,393
BTSZ19	Dec 2019	9,031	13.45	13.44	0.01 0.07 %	28,410	-24.02 %	37,389	3.04 %	36,285	-2.63 %	37,265	-5.08 %	39,259
JASZ19	Dec 2019	5,629	6.35	6.48	-0.13 -2.01 %	329,985	1.71 %	324,437	10.80 %	292,808	23.84 %	236,437	26.60 %	186,757
WHAZ19	Dec 2019	5,506	4.77	4.80	-0.03 -0.62 %	52,993	6.97 %	49,538	-1.95 %	50,523	4.08 %	48,544	-4.85 %	51,020
BANPUM20	Jun 2020	5,205	11.90	11.78	0.12 1.02 %	5,936	287.72 %	1,531	0.13 %	1,529	24.41 %	1,229	-0.08 %	1,230
PRMM20	Jun 2020	4,841	8.60	8.13	0.47 5.78 %	4,842	0.00 %	2	-99.90 %	2,002	0.00 %	2,002	0.00 %	2
PRMH20	Mar 2020	4,841	8.39	8.39	0.00 0.00 %	2,911	-62.44 %	7,750	59.83 %	4,849	12.50 %	8	0.00 %	8
IRPCZ19	Dec 2019	4,549	3.70	3.71	-0.01 -0.27 %	71,521	6.28 %	67,292	3.93 %	64,749	6.09 %	61,035	10.91 %	55,031
QHZ19	Dec 2019	3,444	2.66	2.72	-0.06 -2.21 %	121,627	2.02 %	119,224	0.88 %	118,181	1.67 %	116,243	-2.55 %	119,282
SIRIZ19	Dec 2019	2,189	1.22	1.23	-0.01 -0.81 %	107,041	2.05 %	104,890	0.03 %	104,861	-2.31 %	107,341	2.59 %	104,635

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	(+/-)	24-Sep-19	30-Sep-19	27-Sep-19	Change
SIRIH20	Mar 2020	52	338,933	0.02 %	338,882	0.00 %	338,880	0.76 %	336,330	0.02 %	336,256	1.21	1.22	-0.01 -0.8 %
JASZ19	Dec 2019	5,629	329,985	1.71 %	324,437	10.80 %	292,808	23.84 %	236,437	26.60 %	186,757	6.35	6.48	-0.1 -2.0 %
QHZ19	Dec 2019	3,444	121,627	2.02 %	119,224	0.88 %	118,181	1.67 %	116,243	-2.55 %	119,282	2.66	2.72	-0.06 -2.2 %
SIRIZ19	Dec 2019	2,189	107,041	2.05 %	104,890	0.03 %	104,861	-2.31 %	107,341	2.59 %	104,635	1.22	1.23	-0.01 -0.8 %
BLANDZ19	Dec 2019	1,917	99,257	1.88 %	97,427	2.11 %	95,412	0.78 %	94,676	1.15 %	93,599	1.49	1.50	-0.01 -0.7 %
TRUEH20	Mar 2020	31	80,846	0.03 %	80,820	0.00 %	80,820	0.66 %	80,290	7.43 %	74,740	5.29	5.42	-0.1 -2.4 %
IRPCZ19	Dec 2019	4,549	71,521	6.28 %	67,292	3.93 %	64,749	6.09 %	61,035	10.91 %	55,031	3.70	3.71	-0.01 -0.3 %
TMBZ19X	Dec 2019	265	69,791	0.35 %	69,551	3.78 %	67,020	23.09 %	54,446	4.93 %	51,887	1.58	1.57	0.01 0.64 %
JASH20	Mar 2020	7	62,269	0.01 %	62,262	269.42 %	16,854	183.26 %	5,950	0.08 %	5,945	6.43	6.53	-0.1 -1.5 %
TMBM20X	Jun 2020	4	59,635	0.01 %	59,631	0.02 %	59,622	15.40 %	51,667	0.00 %	51,665	1.57	1.55	0.02 1.29 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	18.80	1.00	5.62
PRM	8.30	0.15	1.84
CHG	2.46	0.04	1.65
GULF	160.00	2.50	1.59
SPCG	20.60	0.30	1.48
EGCO	359.00	5.00	1.41
INTUCH	65.50	0.50	0.77
AOT	74.75	0.50	0.67
AAV	3.04	0.02	0.66
BCH	15.80	0.10	0.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.05	-0.35	-4.17
KCE	16.60	-0.70	-4.05
BEC	7.40	-0.30	-3.90
PSL	8.60	-0.30	-3.37
BEAUTY	2.40	-0.08	-3.23
GLOBAL	15.50	-0.50	-3.13
KBANK	156.50	-4.50	-2.80
TRUE	5.25	-0.15	-2.78
SPALI	18.00	-0.50	-2.70
LH	9.60	-0.25	-2.54

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
30/09/2019	42,061	39,947	2,114	23,451	23,885	-434	47,344	49,024	-1,680	112,856	274,492

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2019	6,235	9,800	-3,565	13,630	13,647	-17	25,911	22,329	3,582	45,776	74,456

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/09/2019	50	50	0	4,254	5,702	-1,448	2,954	1,506	1,448	7,258	24,106