

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		01-Oct-19	30-Sep-19	Change	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	
S50V19	Oct 2019	1,078.80	1,089.00	-10.2 -0.94 %	47	-2.08 %	48	0.00 %	48	-5.88 %	51	4.08 %	49	
S50X19	Nov 2019	1,077.50	1,087.70	-10.2 -0.94 %	14	-22.22 %	18	0.00 %	18	50.00 %	12	-7.69 %	13	
S50Z19	Dec 2019	1,074.90	1,084.80	-9.9 -0.91 %	261,517	5.87 %	247,024	4.64 %	236,071	1.53 %	232,509	16.62 %	199,377	
S50H20	Mar 2020	1,072.10	1,081.80	-9.7 -0.9 %	20,656	0.89 %	20,474	2.85 %	19,906	2.72 %	19,379	13.40 %	17,089	
S50M20	Jun 2020	1,068.50	1,078.10	-9.6 -0.89 %	6,985	4.11 %	6,709	2.18 %	6,566	2.56 %	6,402	1.78 %	6,290	
S50U20	Sep 2020	1,064.70	1,075.00	-10.3 -0.96 %	406	85.39 %	219	71.09 %	128	0.00 %	0	0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			01-Oct-19	30-Sep-19	Change	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	
JASZ19	Dec 2019	25,241	6.30	6.35	-0.05 -0.79 %	320,933	-2.74 %	329,985	1.71 %	324,437	10.80 %	292,808	23.84 %	236,437	
SUPERZ19	Dec 2019	16,600	0.63	0.62	0.01 1.61 %	61,670	4.31 %	59,120	1.72 %	58,120	15.96 %	50,120	0.00 %	50,120	
BANPUM20	Jun 2020	12,000	11.53	11.90	-0.37 -3.11 %	17,736	198.79 %	5,936	287.72 %	1,531	0.13 %	1,529	24.41 %	1,229	
WHAZ19	Dec 2019	4,234	4.68	4.77	-0.09 -1.89 %	51,156	-3.47 %	52,993	6.97 %	49,538	-1.95 %	50,523	4.08 %	48,544	
BANPUZ19	Dec 2019	4,044	11.80	11.90	-0.10 -0.84 %	28,789	4.43 %	27,568	5.02 %	26,250	6.36 %	24,681	8.23 %	22,805	
JASH20	Mar 2020	4,001	6.33	6.43	-0.10 -1.56 %	65,270	4.82 %	62,269	0.01 %	62,262	269.42 %	16,854	183.26 %	5,950	
TMBZ19X	Dec 2019	3,572	1.57	1.58	-0.01 -0.63 %	73,311	5.04 %	69,791	0.35 %	69,551	3.78 %	67,020	23.09 %	54,446	
STECZ19	Dec 2019	3,376	19.85	20.26	-0.41 -2.02 %	12,834	-17.07 %	15,475	2.84 %	15,047	-5.51 %	15,925	10.84 %	14,367	
QHZ19	Dec 2019	3,043	2.66	2.66	0.00 0.00 %	123,625	1.64 %	121,627	2.02 %	119,224	0.88 %	118,181	1.67 %	116,243	
BTSZ19	Dec 2019	3,006	13.47	13.45	0.02 0.15 %	27,413	-3.51 %	28,410	-24.02 %	37,389	3.04 %	36,285	-2.63 %	37,265	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	(+/-)	25-Sep-19	01-Oct-19	30-Sep-19	Change	
SIRIH20	Mar 2020	155	339,088	0.05 %	338,933	0.02 %	338,882	0.00 %	338,880	0.76 %	336,330	1.21	1.21	0 0 %	
JASZ19	Dec 2019	25,241	320,933	-2.74 %	329,985	1.71 %	324,437	10.80 %	292,808	23.84 %	236,437	6.30	6.35	-0.05 -0.8 %	
QHZ19	Dec 2019	3,043	123,625	1.64 %	121,627	2.02 %	119,224	0.88 %	118,181	1.67 %	116,243	2.66	2.66	0 0 %	
SIRIZ19	Dec 2019	38	107,077	0.03 %	107,041	2.05 %	104,890	0.03 %	104,861	-2.31 %	107,341	1.20	1.22	-0.02 -1.6 %	
BLANDZ19	Dec 2019	1,732	99,965	0.71 %	99,257	1.88 %	97,427	2.11 %	95,412	0.78 %	94,676	1.48	1.49	-0.01 -0.7 %	
TRUEH20	Mar 2020	1,541	81,383	0.66 %	80,846	0.03 %	80,820	0.00 %	80,820	0.66 %	80,290	5.27	5.29	-0.02 -0.4 %	
TMBZ19X	Dec 2019	3,572	73,311	5.04 %	69,791	0.35 %	69,551	3.78 %	67,020	23.09 %	54,446	1.57	1.58	-0.01 -0.6 %	
IRPCZ19	Dec 2019	1,776	70,841	-0.95 %	71,521	6.28 %	67,292	3.93 %	64,749	6.09 %	61,035	3.65	3.70	-0.05 -1.4 %	
JASH20	Mar 2020	4,001	65,270	4.82 %	62,269	0.01 %	62,262	269.42 %	16,854	183.26 %	5,950	6.33	6.43	-0.1 -1.6 %	
SUPERZ19	Dec 2019	16,600	61,670	4.31 %	59,120	1.72 %	58,120	15.96 %	50,120	0.00 %	50,120	0.63	0.62	0.01 1.61 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	15.40	0.10	0.65
KCE	16.70	0.10	0.60
KBANK	157.00	0.50	0.32
AAV	3.04	0.00	0.00
BTS	13.40	0.00	0.00
SPALI	18.00	0.00	0.00
SCC	408.00	0.00	0.00
ROBINS	63.75	0.00	0.00
QH	2.64	0.00	0.00
TKN	10.70	0.00	0.00
BANPU	11.80	0.00	0.00
CHG	2.46	0.00	0.00
BCPG	18.20	0.00	0.00
LH	9.60	0.00	0.00
PRM	8.30	0.00	0.00
GPSC	70.25	0.00	0.00
TTW	13.70	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.15	-0.35	-5.38
SUPER	0.59	-0.03	-4.84
S	2.94	-0.12	-3.92
SPCG	20.00	-0.60	-2.91
AMATA	24.30	-0.70	-2.80
THAI	8.85	-0.25	-2.75
VGI	9.60	-0.25	-2.54
BEAUTY	2.34	-0.06	-2.50
HMPRO	16.70	-0.40	-2.34
IVL	31.75	-0.75	-2.31

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
01/10/2019	45,690	52,891	-7,201	34,216	33,752	464	83,578	76,841	6,737	163,484	289,625

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2019	6,353	7,575	-1,222	13,487	13,034	453	27,649	26,880	769	47,489	75,140

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/10/2019	0	0	0	839	942	-103	1,145	1,042	103	1,984	24,158