

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		02-Oct-19	01-Oct-19	Change	02-Oct-19 (+/-)	01-Oct-19 (+/-)	30-Sep-19 (+/-)	27-Sep-19 (+/-)	26-Sep-19	
S50V19	Oct 2019	1,071.00	1,078.80	-7.8 -0.72 %	43 -8.51 %	47 -2.08 %	48 0.00 %	48 -5.88 %	51	
S50X19	Nov 2019	1,069.80	1,077.50	-7.7 -0.71 %	10 -28.57 %	14 -22.22 %	18 0.00 %	18 50.00 %	12	
S50Z19	Dec 2019	1,067.10	1,074.90	-7.8 -0.73 %	264,204 1.03 %	261,517 5.87 %	247,024 4.64 %	236,071 1.53 %	232,509	
S50H20	Mar 2020	1,064.00	1,072.10	-8.1 -0.76 %	21,636 4.74 %	20,656 0.89 %	20,474 2.85 %	19,906 2.72 %	19,379	
S50M20	Jun 2020	1,060.30	1,068.50	-8.2 -0.77 %	7,035 0.72 %	6,985 4.11 %	6,709 2.18 %	6,566 2.56 %	6,402	
S50U20	Sep 2020	1,056.80	1,064.70	-7.9 -0.74 %	466 14.78 %	406 85.39 %	219 71.09 %	128 0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			02-Oct-19	01-Oct-19	Change	02-Oct-19 (+/-)	01-Oct-19 (+/-)	30-Sep-19 (+/-)	27-Sep-19 (+/-)	26-Sep-19	
BANPUM20	Jun 2020	11,802	11.54	11.53	0.01 0.09 %	29,538 66.54 %	17,736 198.79 %	5,936 287.72 %	1,531 0.13 %	1,529	
TMBZ19X	Dec 2019	9,693	1.56	1.57	-0.01 -0.64 %	78,960 7.71 %	73,311 5.04 %	69,791 0.35 %	69,551 3.78 %	67,020	
BEAUTYZ19	Dec 2019	5,091	2.26	2.31	-0.05 -2.16 %	17,363 2.87 %	16,878 10.62 %	15,258 6.39 %	14,342 9.90 %	13,050	
WHAZ19	Dec 2019	4,569	4.69	4.68	0.01 0.21 %	54,676 6.88 %	51,156 -3.47 %	52,993 6.97 %	49,538 -1.95 %	50,523	
JASZ19	Dec 2019	3,609	6.29	6.30	-0.01 -0.16 %	324,394 1.08 %	320,933 -2.74 %	329,985 1.71 %	324,437 10.80 %	292,808	
IRPCZ19	Dec 2019	2,955	3.56	3.65	-0.09 -2.47 %	72,656 2.56 %	70,841 -0.95 %	71,521 6.28 %	67,292 3.93 %	64,749	
RSU20	Sep 2020	2,650	15.23	15.26	-0.03 -0.20 %	4,770 125.00 %	2,120 253.33 %	600 140.00 %	250 0.00 %	0	
CHGZ19	Dec 2019	2,518	2.42	2.42	0.00 0.00 %	13,605 8.09 %	12,587 -3.93 %	13,102 4.05 %	12,592 -7.39 %	13,597	
BANPUZ19	Dec 2019	2,485	11.80	11.80	0.00 0.00 %	30,581 6.22 %	28,789 4.43 %	27,568 5.02 %	26,250 6.36 %	24,681	
TKNZ19	Dec 2019	2,065	11.21	10.70	0.51 4.77 %	6,821 41.51 %	4,820 12.85 %	4,271 0.12 %	4,266 13.28 %	3,766	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19	(+/-)	26-Sep-19	02-Oct-19	01-Oct-19	Change
SIRIH20	Mar 2020	334	339,414	0.10 %	339,088	0.05 %	338,933	0.02 %	338,882	0.00 %	338,880	1.18	1.21	-0.03 -2.5 %
JASZ19	Dec 2019	3,609	324,394	1.08 %	320,933	-2.74 %	329,985	1.71 %	324,437	10.80 %	292,808	6.29	6.30	-0.01 -0.2 %
QHZ19	Dec 2019	512	123,137	-0.39 %	123,625	1.64 %	121,627	2.02 %	119,224	0.88 %	118,181	2.58	2.66	-0.08 -3.0 %
SIRIZ19	Dec 2019	590	107,621	0.51 %	107,077	0.03 %	107,041	2.05 %	104,890	0.03 %	104,861	1.20	1.20	0 0 %
BLANDZ19	Dec 2019	1,132	100,021	0.06 %	99,965	0.71 %	99,257	1.88 %	97,427	2.11 %	95,412	1.48	1.48	0 0 %
TRUEH20	Mar 2020	2,052	81,420	0.05 %	81,383	0.66 %	80,846	0.03 %	80,820	0.00 %	80,820	5.20	5.27	-0.07 -1.3 %
TMBZ19X	Dec 2019	9,693	78,960	7.71 %	73,311	5.04 %	69,791	0.35 %	69,551	3.78 %	67,020	1.56	1.57	-0.01 -0.6 %
IRPCZ19	Dec 2019	2,955	72,656	2.56 %	70,841	-0.95 %	71,521	6.28 %	67,292	3.93 %	64,749	3.56	3.65	-0.09 -2.5 %
JASH20	Mar 2020	1,003	65,272	0.00 %	65,270	4.82 %	62,269	0.01 %	62,262	269.42 %	16,854	6.28	6.33	-0.05 -0.8 %
SUPERZ19	Dec 2019	1,050	62,670	1.62 %	61,670	4.31 %	59,120	1.72 %	58,120	15.96 %	50,120	0.59	0.63	-0.04 -6.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	11.30	0.60	5.61
TU	16.80	0.20	1.20
SPCG	20.20	0.20	1.00
STA	10.30	0.10	0.98
CPALL	80.50	0.50	0.63
PSL	8.55	0.05	0.59
PTG	18.70	0.10	0.54
ADVANC	220.00	1.00	0.46
PTTEP	120.00	0.50	0.42
JAS	6.30	0.00	0.00
ROBINS	63.75	0.00	0.00
AMATA	24.30	0.00	0.00
TASCO	20.90	0.00	0.00
S	2.94	0.00	0.00
BH	127.00	0.00	0.00
AAV	3.04	0.00	0.00
KTB	17.00	0.00	0.00
SIRI	1.18	0.00	0.00
PTT	45.75	0.00	0.00
CPF	26.00	0.00	0.00
SUPER	0.59	0.00	0.00
SCC	408.00	0.00	0.00
BLAND	1.45	0.00	0.00
PSH	16.70	0.00	0.00
BGRIM	43.00	0.00	0.00
PLANB	8.45	0.00	0.00
STPI	6.15	0.00	0.00
BEM	10.70	0.00	0.00
SPALI	18.00	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	152.00	-5.00	-3.18
LPN	5.40	-0.15	-2.70
CPN	65.50	-1.75	-2.60
BBL	168.50	-4.50	-2.60
ERW	5.65	-0.15	-2.59
BEAUTY	2.28	-0.06	-2.56
KCE	16.30	-0.40	-2.40
IVL	31.00	-0.75	-2.36
IRPC	3.54	-0.08	-2.21
BCPG	17.80	-0.40	-2.20

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
02/10/2019	53,031	51,711	1,320	34,443	38,696	-4,253	75,966	73,033	2,933	163,440	293,394

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/10/2019	12,489	7,128	5,361	16,947	16,374	573	26,280	32,214	-5,934	55,716	73,043

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/10/2019	47	47	0	81	355	-274	769	495	274	897	24,292