

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Oct-19	02-Oct-19	Change	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19
S50V19	Oct 2019	1,067.10	1,071.00	-3.9 -0.36 %	44	2.33 %	43	-8.51 %	47	-2.08 %	48	0.00 %	48
S50X19	Nov 2019	1,068.50	1,069.80	-1.3 -0.12 %	12	20.00 %	10	-28.57 %	14	-22.22 %	18	0.00 %	18
S50Z19	Dec 2019	1,067.80	1,067.10	0.7 0.07 %	261,045	-1.20 %	264,204	1.03 %	261,517	5.87 %	247,024	4.64 %	236,071
S50H20	Mar 2020	1,064.60	1,064.00	0.6 0.06 %	21,632	-0.02 %	21,636	4.74 %	20,656	0.89 %	20,474	2.85 %	19,906
S50M20	Jun 2020	1,060.70	1,060.30	0.4 0.04 %	7,048	0.18 %	7,035	0.72 %	6,985	4.11 %	6,709	2.18 %	6,566
S50U20	Sep 2020	1,056.90	1,056.80	0.1 0.01 %	683	46.57 %	466	14.78 %	406	85.39 %	219	71.09 %	128

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Oct-19	02-Oct-19	Change	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19
WHAZ19	Dec 2019	9,727	4.63	4.69	-0.06 -1.28 %	61,802	13.03 %	54,676	6.88 %	51,156	-3.47 %	52,993	6.97 %	49,538
BANPUZ19	Dec 2019	7,569	11.85	11.80	0.05 0.42 %	36,090	18.01 %	30,581	6.22 %	28,789	4.43 %	27,568	5.02 %	26,250
TMBZ19X	Dec 2019	6,186	1.57	1.56	0.01 0.64 %	76,156	-3.55 %	78,960	7.71 %	73,311	5.04 %	69,791	0.35 %	69,551
PRMH20	Mar 2020	4,841	8.40	8.39	0.01 0.12 %	7,755	166.13 %	2,914	0.07 %	2,912	0.03 %	2,911	-62.44 %	7,750
PRMM20	Jun 2020	4,840	7.99	8.13	-0.14 -1.72 %	2	-99.96 %	4,842	0.00 %	4,842	0.00 %	4,842	100.00 %	2
IRPCZ19	Dec 2019	4,224	3.54	3.56	-0.02 -0.56 %	70,692	-2.70 %	72,656	2.56 %	70,841	-0.95 %	71,521	6.28 %	67,292
PTGZ19	Dec 2019	3,524	19.10	18.50	0.60 3.24 %	7,091	5.46 %	6,724	-4.33 %	7,028	5.91 %	6,636	-0.79 %	6,689
TMBH20X	Mar 2020	3,511	1.55	1.54	0.01 0.65 %	26,535	3.96 %	25,524	-2.26 %	26,114	0.00 %	26,113	0.00 %	26,113
BEAUTYZ19	Dec 2019	3,498	2.26	2.26	0.00 0.00 %	16,933	-2.48 %	17,363	2.87 %	16,878	10.62 %	15,258	6.39 %	14,342
TRUEZ19	Dec 2019	3,430	5.25	5.19	0.06 1.16 %	55,648	0.34 %	55,458	-0.15 %	55,541	0.49 %	55,269	-0.34 %	55,457

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	(+/-)	27-Sep-19	03-Oct-19	02-Oct-19	Change
JASZ19	Dec 2019	1,568	324,926	0.16 %	324,394	1.08 %	320,933	-2.74 %	329,985	1.71 %	324,437	6.25	6.29	-0.04 -0.6 %
QHZ19	Dec 2019	531	123,667	0.43 %	123,137	-0.39 %	123,625	1.64 %	121,627	2.02 %	119,224	2.62	2.58	0.04 1.55 %
SIRIZ19	Dec 2019	189	107,642	0.02 %	107,621	0.51 %	107,077	0.03 %	107,041	2.05 %	104,890	1.17	1.20	-0.03 -2.5 %
BLANDZ19	Dec 2019	177	100,181	0.16 %	100,021	0.06 %	99,965	0.71 %	99,257	1.88 %	97,427	1.47	1.48	-0.01 -0.7 %
TRUEH20	Mar 2020	4	81,424	0.00 %	81,420	0.05 %	81,383	0.66 %	80,846	0.03 %	80,820	5.28	5.20	0.08 1.54 %
TMBZ19X	Dec 2019	6,186	76,156	-3.55 %	78,960	7.71 %	73,311	5.04 %	69,791	0.35 %	69,551	1.57	1.56	0.01 0.64 %
IRPCZ19	Dec 2019	4,224	70,692	-2.70 %	72,656	2.56 %	70,841	-0.95 %	71,521	6.28 %	67,292	3.54	3.56	-0.02 -0.6 %
JASH20	Mar 2020	1,507	64,773	-0.76 %	65,272	0.00 %	65,270	4.82 %	62,269	0.01 %	62,262	6.22	6.28	-0.06 -1 %
SUPERZ19	Dec 2019	2,150	62,670	0.00 %	62,670	1.62 %	61,670	4.31 %	59,120	1.72 %	58,120	0.60	0.59	0.01 1.69 %
WHAZ19	Dec 2019	9,727	61,802	13.03 %	54,676	6.88 %	51,156	-3.47 %	52,993	6.97 %	49,538	4.63	4.69	-0.06 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	19.40	0.70	3.74
STPI	6.30	0.15	2.44
TRUE	5.25	0.10	1.94
SUPER	0.60	0.01	1.69
BCPG	18.10	0.30	1.69
CPALL	81.50	1.00	1.24
TU	17.00	0.20	1.19
STA	10.40	0.10	0.97
BJC	52.25	0.50	0.97
GULF	158.00	1.50	0.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	5.15	-0.25	-4.63
CPN	63.25	-2.25	-3.44
BEC	7.15	-0.25	-3.38
BA	8.35	-0.20	-2.34
SCC	399.00	-9.00	-2.21
TPIPL	1.48	-0.03	-1.99
ORI	7.40	-0.15	-1.99
PRM	8.00	-0.15	-1.84
BLA	19.70	-0.30	-1.50
WHA	4.62	-0.06	-1.28

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
03/10/2019	45,609	46,106	-497	31,390	30,811	579	72,869	72,951	-82	149,868	290,464

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/10/2019	11,447	5,742	5,705	16,475	15,886	589	27,636	33,930	-6,294	55,558	70,745