

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		04-Oct-19	03-Oct-19	Change	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	
S50V19	Oct 2019	1,067.80	1,067.10	0.7 0.07 %	42	-4.55 %	44	2.33 %	43	-8.51 %	47	-2.08 %	48	
S50X19	Nov 2019	1,064.60	1,068.50	-3.9 -0.36 %	11	-8.33 %	12	20.00 %	10	-28.57 %	14	-22.22 %	18	
S50Z19	Dec 2019	1,064.80	1,067.80	-3 -0.28 %	259,098	-0.75 %	261,045	-1.20 %	264,204	1.03 %	261,517	5.87 %	247,024	
S50H20	Mar 2020	1,061.90	1,064.60	-2.7 -0.25 %	22,141	2.35 %	21,632	-0.02 %	21,636	4.74 %	20,656	0.89 %	20,474	
S50M20	Jun 2020	1,058.00	1,060.70	-2.7 -0.25 %	7,127	1.12 %	7,048	0.18 %	7,035	0.72 %	6,985	4.11 %	6,709	
S50U20	Sep 2020	1,053.90	1,056.90	-3 -0.28 %	716	4.83 %	683	46.57 %	466	14.78 %	406	85.39 %	219	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			04-Oct-19	03-Oct-19	Change	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	
BANPUZ19	Dec 2019	20,615	12.05	11.85	0.20 1.69 %	54,992	52.37 %	36,090	18.01 %	30,581	6.22 %	28,789	4.43 %	27,568	
JASZ19	Dec 2019	17,716	6.34	6.25	0.09 1.44 %	338,470	4.17 %	324,926	0.16 %	324,394	1.08 %	320,933	-2.74 %	329,985	
WHAZ19	Dec 2019	11,009	4.61	4.63	-0.02 -0.43 %	61,183	-1.00 %	61,802	13.03 %	54,676	6.88 %	51,156	-3.47 %	52,993	
VGIH20	Mar 2020	4,500	9.62	9.57	0.05 0.52 %	3,079	19.39 %	2,579	0.39 %	2,569	0.00 %	2,569	0.00 %	2,569	
BANPUM20	Jun 2020	3,709	12.17	11.58	0.59 5.09 %	33,244	12.55 %	29,537	0.00 %	29,538	66.54 %	17,736	198.79 %	5,936	
QHZ19	Dec 2019	2,577	2.57	2.62	-0.05 -1.91 %	125,736	1.67 %	123,667	0.43 %	123,137	-0.39 %	123,625	1.64 %	121,627	
TUZ19	Dec 2019	2,527	16.08	17.05	-0.97 -5.69 %	3,073	56.31 %	1,966	-9.32 %	2,168	-4.41 %	2,268	-0.35 %	2,276	
INTUCHZ19	Dec 2019	2,404	65.00	64.71	0.29 0.45 %	2,345	0.09 %	2,343	-0.04 %	2,344	2.05 %	2,297	-1.63 %	2,335	
CPFH20	Mar 2020	2,202	26.02	26.16	-0.14 -0.54 %	18,899	0.01 %	18,898	0.02 %	18,895	-0.52 %	18,994	0.01 %	18,993	
TRUEM20	Jun 2020	2,001	5.30	5.35	-0.05 -0.93 %	57,944	0.00 %	57,944	0.00 %	57,944	-1.69 %	58,942	3.51 %	56,942	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	(+/-)	30-Sep-19	04-Oct-19	03-Oct-19	Change	
JASZ19	Dec 2019	17,716	338,470	4.17 %	324,926	0.16 %	324,394	1.08 %	320,933	-2.74 %	329,985	6.34	6.25	0.09 1.44 %	
QHZ19	Dec 2019	2,577	125,736	1.67 %	123,667	0.43 %	123,137	-0.39 %	123,625	1.64 %	121,627	2.57	2.62	-0.05 -1.9 %	
SIRIZ19	Dec 2019	17	107,643	0.00 %	107,642	0.02 %	107,621	0.51 %	107,077	0.03 %	107,041	1.18	1.17	0.01 0.85 %	
BLANDZ19	Dec 2019	595	99,763	-0.42 %	100,181	0.16 %	100,021	0.06 %	99,965	0.71 %	99,257	1.47	1.47	0 0 %	
TRUEH20	Mar 2020	505	81,927	0.62 %	81,424	0.00 %	81,420	0.05 %	81,383	0.66 %	80,846	5.25	5.28	-0.03 -0.6 %	
TMBZ19X	Dec 2019	1,774	76,904	0.98 %	76,156	-3.55 %	78,960	7.71 %	73,311	5.04 %	69,791	1.54	1.57	-0.03 -1.9 %	
IRPCZ19	Dec 2019	36	70,704	0.02 %	70,692	-2.70 %	72,656	2.56 %	70,841	-0.95 %	71,521	3.54	3.54	0 0 %	
JASH20	Mar 2020	527	64,275	-0.77 %	64,773	-0.76 %	65,272	0.00 %	65,270	4.82 %	62,269	6.27	6.22	0.05 0.8 %	
SUPERZ19	Dec 2019	2,000	62,670	0.00 %	62,670	0.00 %	62,670	1.62 %	61,670	4.31 %	59,120	0.60	0.60	0 0 %	
WHAZ19	Dec 2019	11,009	61,183	-1.00 %	61,802	13.03 %	54,676	6.88 %	51,156	-3.47 %	52,993	4.61	4.63	-0.02 -0.4 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	57.75	2.00	3.59
EPG	7.60	0.20	2.70
SAWAD	57.00	1.00	1.79
BANPU	12.00	0.20	1.69
ADVANC	224.00	3.00	1.36
TISCO	101.00	1.25	1.25
PLANB	8.60	0.10	1.18
TASCO	20.90	0.20	0.97
JAS	6.30	0.05	0.80
RATCH	70.75	0.50	0.71

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	16.10	-0.90	-5.29
BEC	6.85	-0.30	-4.20
SAMART	8.00	-0.30	-3.61
SPRC	8.75	-0.30	-3.31
BH	122.50	-4.00	-3.16
PSH	16.10	-0.40	-2.42
PTTEP	116.50	-2.50	-2.10
LPN	5.05	-0.10	-1.94
ESSO	7.60	-0.15	-1.94
BBL	165.50	-3.00	-1.78

## 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
04/10/2019	33,570	46,642	-13,072	28,445	24,858	3,587	74,448	64,963	9,485	136,463	289,135

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/10/2019	10,838	7,926	2,912	14,011	14,256	-245	25,522	28,189	-2,667	50,371	68,117