

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Oct-19	04-Oct-19	Change	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19
S50V19	Oct 2019	1,073.00	1,067.80	5.2 0.49 %	42	0.00 %	42	-4.55 %	44	2.33 %	43	-8.51 %	47
S50X19	Nov 2019	1,071.70	1,064.60	7.1 0.67 %	17	54.55 %	11	-8.33 %	12	20.00 %	10	-28.57 %	14
S50Z19	Dec 2019	1,069.20	1,064.80	4.4 0.41 %	270,425	4.37 %	259,098	-0.75 %	261,045	-1.20 %	264,204	1.03 %	261,517
S50H20	Mar 2020	1,066.40	1,061.90	4.5 0.42 %	22,228	0.39 %	22,141	2.35 %	21,632	-0.02 %	21,636	4.74 %	20,656
S50M20	Jun 2020	1,062.30	1,058.00	4.3 0.41 %	7,162	0.49 %	7,127	1.12 %	7,048	0.18 %	7,035	0.72 %	6,985
S50U20	Sep 2020	1,058.20	1,053.90	4.3 0.41 %	757	5.73 %	716	4.83 %	683	46.57 %	466	14.78 %	406

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Oct-19	04-Oct-19	Change	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19
BANPUZ19	Dec 2019	78,314	12.68	12.05	0.63 5.23 %	70,957	29.03 %	54,992	52.37 %	36,090	18.01 %	30,581	6.22 %	28,789
WHAZ19	Dec 2019	15,347	4.62	4.61	0.01 0.22 %	58,712	-4.04 %	61,183	-1.00 %	61,802	13.03 %	54,676	6.88 %	51,156
BTSZ19	Dec 2019	5,572	13.27	13.29	-0.02 -0.15 %	30,198	20.89 %	24,980	-5.65 %	26,477	-6.83 %	28,418	3.67 %	27,413
BANPUM20	Jun 2020	5,203	12.40	12.17	0.23 1.89 %	28,041	-15.65 %	33,244	12.55 %	29,537	0.00 %	29,538	66.54 %	17,736
BANPUH20	Mar 2020	5,162	12.61	11.91	0.70 5.88 %	9,503	116.72 %	4,385	0.00 %	4,385	0.00 %	4,385	0.30 %	4,372
PRMH20	Mar 2020	4,842	8.39	8.39	0.00 0.00 %	2,917	-62.39 %	7,756	0.01 %	7,755	166.13 %	2,914	0.07 %	2,912
PRMM20	Jun 2020	4,841	8.30	7.93	0.37 4.67 %	4,843	1050.00 %	2	0.00 %	2	-99.96 %	4,842	0.00 %	4,842
BLANDZ19	Dec 2019	4,643	1.48	1.47	0.01 0.68 %	95,855	-3.92 %	99,763	-0.42 %	100,181	0.16 %	100,021	0.06 %	99,965
QHZ19	Dec 2019	2,913	2.61	2.57	0.04 1.56 %	123,944	-1.43 %	125,736	1.67 %	123,667	0.43 %	123,137	-0.39 %	123,625
STECZ19	Dec 2019	2,539	20.38	19.80	0.58 2.93 %	10,760	-12.37 %	12,279	-2.38 %	12,579	-3.16 %	12,990	1.22 %	12,834

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	(+/-)	01-Oct-19	07-Oct-19	04-Oct-19	Change
JASZ19	Dec 2019	2,164	340,503	0.60 %	338,470	4.17 %	324,926	0.16 %	324,394	1.08 %	320,933	6.33	6.34	-0.01 -0.2 %
QHZ19	Dec 2019	2,913	123,944	-1.43 %	125,736	1.67 %	123,667	0.43 %	123,137	-0.39 %	123,625	2.61	2.57	0.04 1.56 %
SIRIZ19	Dec 2019	99	107,645	0.00 %	107,643	0.00 %	107,642	0.02 %	107,621	0.51 %	107,077	1.20	1.18	0.02 1.69 %
BLANDZ19	Dec 2019	4,643	95,855	-3.92 %	99,763	-0.42 %	100,181	0.16 %	100,021	0.06 %	99,965	1.48	1.47	0.01 0.68 %
TRUEH20	Mar 2020	17	81,941	0.02 %	81,927	0.62 %	81,424	0.00 %	81,420	0.05 %	81,383	5.21	5.25	-0.04 -0.8 %
TMBZ19X	Dec 2019	881	77,729	1.07 %	76,904	0.98 %	76,156	-3.55 %	78,960	7.71 %	73,311	1.54	1.54	0 0 %
BANPUZ19	Dec 2019	78,314	70,957	29.03 %	54,992	52.37 %	36,090	18.01 %	30,581	6.22 %	28,789	12.68	12.05	0.6 5.23 %
IRPCZ19	Dec 2019	36	70,701	0.00 %	70,704	0.02 %	70,692	-2.70 %	72,656	2.56 %	70,841	3.54	3.54	0 0 %
SUPERZ19	Dec 2019	2,000	64,670	3.19 %	62,670	0.00 %	62,670	0.00 %	62,670	1.62 %	61,670	0.60	0.60	0 0 %
JASH20	Mar 2020	4	64,277	0.00 %	64,275	-0.77 %	64,773	-0.76 %	65,272	0.00 %	65,270	6.35	6.27	0.08 1.28 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	12.60	0.60	5.00
GPSC	74.00	3.50	4.96
TASCO	21.90	1.00	4.78
IVL	32.00	1.00	3.23
COM7	25.25	0.75	3.06
STEC	20.40	0.60	3.03
BEAUTY	2.30	0.06	2.68
KBANK	151.50	3.00	2.02
GLOBAL	15.50	0.30	1.97
STA	10.40	0.20	1.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCC	389.00	-9.00	-2.26
TU	15.80	-0.30	-1.86
TTW	13.50	-0.20	-1.46
KCE	15.90	-0.20	-1.24
VGI	9.50	-0.10	-1.04
TISCO	100.00	-1.00	-0.99
TRUE	5.15	-0.05	-0.96
THCOM	4.44	-0.04	-0.89
ADVANC	222.00	-2.00	-0.89
TMB	1.52	-0.01	-0.65

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
07/10/2019	41,607	38,362	3,245	25,714	29,000	-3,286	62,447	62,406	41	129,768	300,631

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2019	12,520	9,445	3,075	15,826	15,361	465	23,909	27,449	-3,540	52,255	67,713

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/10/2019	0	0	0	10	794	-784	1,623	839	784	1,633	25,175