

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Oct-19	07-Oct-19	Change	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19
S50V19	Oct 2019	1,071.00	1,073.00	-2 -0.19 %	42	0.00 %	42	0.00 %	42	-4.55 %	44	2.33 %	43
S50X19	Nov 2019	1,069.70	1,071.70	-2 -0.19 %	16	-5.88 %	17	54.55 %	11	-8.33 %	12	20.00 %	10
S50Z19	Dec 2019	1,067.60	1,069.20	-1.6 -0.15 %	273,122	1.00 %	270,425	4.37 %	259,098	-0.75 %	261,045	-1.20 %	264,204
S50H20	Mar 2020	1,064.80	1,066.40	-1.6 -0.15 %	23,082	3.84 %	22,228	0.39 %	22,141	2.35 %	21,632	-0.02 %	21,636
S50M20	Jun 2020	1,060.40	1,062.30	-1.9 -0.18 %	7,232	0.98 %	7,162	0.49 %	7,127	1.12 %	7,048	0.18 %	7,035
S50U20	Sep 2020	1,056.20	1,058.20	-2 -0.19 %	805	6.34 %	757	5.73 %	716	4.83 %	683	46.57 %	466

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Oct-19	07-Oct-19	Change	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19
BANPUZ19	Dec 2019	23,173	12.45	12.68	-0.23 -1.81 %	77,923	9.82 %	70,957	29.03 %	54,992	52.37 %	36,090	18.01 %	30,581
BANPUH20	Mar 2020	8,213	12.54	12.61	-0.07 -0.56 %	1,713	-81.97 %	9,503	116.72 %	4,385	0.00 %	4,385	0.00 %	4,385
WHAZ19	Dec 2019	7,105	4.66	4.62	0.04 0.87 %	57,268	-2.46 %	58,712	-4.04 %	61,183	-1.00 %	61,802	13.03 %	54,676
IRPCZ19	Dec 2019	6,315	3.67	3.54	0.13 3.67 %	71,584	1.25 %	70,701	0.00 %	70,704	0.02 %	70,692	-2.70 %	72,656
BTSZ19	Dec 2019	5,530	13.25	13.27	-0.02 -0.15 %	30,725	1.75 %	30,198	20.89 %	24,980	-5.65 %	26,477	-6.83 %	28,418
TRUEZ19	Dec 2019	4,686	5.21	5.19	0.02 0.39 %	54,263	-2.63 %	55,731	0.29 %	55,570	-0.14 %	55,648	0.34 %	55,458
QHZ19	Dec 2019	4,154	2.64	2.61	0.03 1.15 %	120,386	-2.87 %	123,944	-1.43 %	125,736	1.67 %	123,667	0.43 %	123,137
PTTZ19	Dec 2019	3,082	45.00	45.35	-0.35 -0.77 %	6,987	71.76 %	4,068	9.53 %	3,714	-5.62 %	3,935	-11.51 %	4,447
GPSCU20	Sep 2020	3,020	73.69	73.61	0.08 0.11 %	1,270	-43.56 %	2,250	100.00 %	150	-11.76 %	170	0.00 %	0
BEAUTYZ19	Dec 2019	2,711	2.26	2.26	0.00 0.00 %	18,620	14.92 %	16,202	-7.66 %	17,546	3.62 %	16,933	-2.48 %	17,363

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	(+/-)	02-Oct-19	08-Oct-19	07-Oct-19	Change
JASZ19	Dec 2019	21	340,511	0.00 %	340,503	0.60 %	338,470	4.17 %	324,926	0.16 %	324,394	6.28	6.33	-0.05 -0.8 %
QHZ19	Dec 2019	4,154	120,386	-2.87 %	123,944	-1.43 %	125,736	1.67 %	123,667	0.43 %	123,137	2.64	2.61	0.03 1.15 %
SIRIZ19	Dec 2019	1,523	106,153	-1.39 %	107,645	0.00 %	107,643	0.00 %	107,642	0.02 %	107,621	1.22	1.20	0.02 1.67 %
BLANDZ19	Dec 2019	608	95,463	-0.41 %	95,855	-3.92 %	99,763	-0.42 %	100,181	0.16 %	100,021	1.48	1.48	0 0 %
TRUEH20	Mar 2020	502	82,443	0.61 %	81,941	0.02 %	81,927	0.62 %	81,424	0.00 %	81,420	5.20	5.21	-0.01 -0.2 %
TMBZ19X	Dec 2019	958	78,611	1.13 %	77,729	1.07 %	76,904	0.98 %	76,156	-3.55 %	78,960	1.53	1.54	-0.01 -0.7 %
BANPUZ19	Dec 2019	23,173	77,923	9.82 %	70,957	29.03 %	54,992	52.37 %	36,090	18.01 %	30,581	12.45	12.68	-0.2 -1.8 %
IRPCZ19	Dec 2019	6,315	71,584	1.25 %	70,701	0.00 %	70,704	0.02 %	70,692	-2.70 %	72,656	3.67	3.54	0.1 3.67 %
SUPERZ19	Dec 2019	1,000	65,670	1.55 %	64,670	3.19 %	62,670	0.00 %	62,670	0.00 %	62,670	0.60	0.60	0 0 %
JASH20	Mar 2020	1	64,278	0.00 %	64,277	0.00 %	64,275	-0.77 %	64,773	-0.76 %	65,272	6.35	6.35	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPCG	20.70	0.70	3.50
IRPC	3.66	0.12	3.39
AEONTS	213.00	6.00	2.90
AMATA	25.25	0.65	2.64
THAI	9.00	0.20	2.27
KCE	16.20	0.30	1.89
ADVANC	226.00	4.00	1.80
CKP	5.70	0.10	1.79
CK	23.30	0.40	1.75
SAWAD	58.25	1.00	1.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	39.75	-2.00	-4.79
CPF	25.50	-0.75	-2.86
EPG	7.45	-0.15	-1.97
TASCO	21.50	-0.40	-1.83
HMPRO	16.60	-0.30	-1.78
BEAUTY	2.26	-0.04	-1.74
BANPU	12.40	-0.20	-1.59
COM7	24.90	-0.35	-1.39
TMB	1.50	-0.02	-1.32
RATCH	71.00	-0.75	-1.05

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
08/10/2019	40,899	38,529	2,370	29,899	28,025	1,874	73,982	78,226	-4,244	144,780	304,299

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/10/2019	2,503	6,966	-4,463	10,365	13,187	-2,822	22,762	15,477	7,285	35,630	66,096