

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Oct-19	08-Oct-19	Change	09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19
S50V19	Oct 2019	1,075.10	1,071.00	4.1 0.38 %	43	2.38 %	42	0.00 %	42	0.00 %	42	-4.55 %	44
S50X19	Nov 2019	1,074.50	1,069.70	4.8 0.45 %	16	0.00 %	16	-5.88 %	17	54.55 %	11	-8.33 %	12
S50Z19	Dec 2019	1,074.50	1,067.60	6.9 0.65 %	284,812	4.28 %	273,122	1.00 %	270,425	4.37 %	259,098	-0.75 %	261,045
S50H20	Mar 2020	1,071.50	1,064.80	6.7 0.63 %	24,370	5.58 %	23,082	3.84 %	22,228	0.39 %	22,141	2.35 %	21,632
S50M20	Jun 2020	1,067.60	1,060.40	7.2 0.68 %	7,268	0.50 %	7,232	0.98 %	7,162	0.49 %	7,127	1.12 %	7,048
S50U20	Sep 2020	1,063.00	1,056.20	6.8 0.64 %	829	2.98 %	805	6.34 %	757	5.73 %	716	4.83 %	683

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Oct-19	08-Oct-19	Change	09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19
BANPUZ19	Dec 2019	100,093	13.23	12.45	0.78 6.27 %	123,541	58.54 %	77,923	9.82 %	70,957	29.03 %	54,992	52.37 %	36,090
BANPUM20	Jun 2020	20,832	12.95	12.19	0.76 6.23 %	15,623	-44.29 %	28,041	0.00 %	28,041	-15.65 %	33,244	12.55 %	29,537
PTTZ19	Dec 2019	8,211	45.09	45.00	0.09 0.20 %	13,465	92.72 %	6,987	71.76 %	4,068	9.53 %	3,714	-5.62 %	3,935
WHAZ19	Dec 2019	8,152	4.72	4.66	0.06 1.29 %	52,694	-7.99 %	57,268	-2.46 %	58,712	-4.04 %	61,183	-1.00 %	61,802
BANPUH20	Mar 2020	7,034	13.30	12.54	0.76 6.06 %	7,543	340.34 %	1,713	-81.97 %	9,503	116.72 %	4,385	0.00 %	4,385
CHGZ19	Dec 2019	6,000	2.46	2.40	0.06 2.50 %	15,126	15.24 %	13,126	4.01 %	12,620	0.02 %	12,617	-7.34 %	13,616
PRMH20	Mar 2020	4,844	8.40	8.39	0.01 0.12 %	7,760	165.94 %	2,918	0.03 %	2,917	-62.39 %	7,756	0.01 %	7,755
PRMM20	Jun 2020	4,840	7.85	8.08	-0.23 -2.85 %	3	-99.94 %	4,843	0.00 %	4,843	50.00 %	2	0.00 %	2
IRPCZ19	Dec 2019	4,569	3.70	3.67	0.03 0.82 %	76,111	6.32 %	71,584	1.25 %	70,701	0.00 %	70,704	0.02 %	70,692
BTSZ19	Dec 2019	3,381	13.42	13.25	0.17 1.28 %	32,252	4.97 %	30,725	1.75 %	30,198	20.89 %	24,980	-5.65 %	26,477

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	(+/-)	03-Oct-19	09-Oct-19	08-Oct-19	Change
JASZ19	Dec 2019	33	340,528	0.00 %	340,511	0.00 %	340,503	0.60 %	338,470	4.17 %	324,926	6.30	6.28	0.02 0.32 %
BANPUZ19	Dec 2019	100,093	123,541	58.54 %	77,923	9.82 %	70,957	29.03 %	54,992	52.37 %	36,090	13.23	12.45	0.8 6.27 %
QHZ19	Dec 2019	31	120,384	0.00 %	120,386	-2.87 %	123,944	-1.43 %	125,736	1.67 %	123,667	2.61	2.64	-0.03 -1.1 %
SIRIZ19	Dec 2019	1,084	107,138	0.93 %	106,153	-1.39 %	107,645	0.00 %	107,643	0.00 %	107,642	1.21	1.22	-0.01 -0.8 %
BLANDZ19	Dec 2019	216	95,588	0.13 %	95,463	-0.41 %	95,855	-3.92 %	99,763	-0.42 %	100,181	1.48	1.48	0 0 %
TRUEH20	Mar 2020	7	82,444	0.00 %	82,443	0.61 %	81,941	0.02 %	81,927	0.62 %	81,424	5.21	5.20	0.01 0.19 %
TMBZ19X	Dec 2019	3,314	76,713	-2.41 %	78,611	1.13 %	77,729	1.07 %	76,904	0.98 %	76,156	1.51	1.53	-0.02 -1.3 %
IRPCZ19	Dec 2019	4,569	76,111	6.32 %	71,584	1.25 %	70,701	0.00 %	70,704	0.02 %	70,692	3.70	3.67	0.03 0.82 %
SUPERZ19	Dec 2019	1,000	66,670	1.52 %	65,670	1.55 %	64,670	3.19 %	62,670	0.00 %	62,670	0.60	0.60	0 0 %
JASH20	Mar 2020	3	64,281	0.00 %	64,278	0.00 %	64,277	0.00 %	64,275	-0.77 %	64,773	6.35	6.35	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	13.30	0.90	7.26
GPSC	77.75	4.00	5.42
CPF	26.25	0.75	2.94
BGRIM	44.25	1.25	2.91
CKP	5.85	0.15	2.63
CHG	2.46	0.06	2.50
PSL	8.65	0.20	2.37
CPN	63.50	1.25	2.01
GULF	160.50	3.00	1.90
TKN	11.70	0.20	1.74

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	207.00	-6.00	-2.82
THANI	7.00	-0.15	-2.10
BA	8.15	-0.15	-1.81
THCOM	4.40	-0.06	-1.35
SCB	115.50	-1.50	-1.28
TISCO	99.25	-1.25	-1.24
TRUE	5.15	-0.05	-0.96
BEM	10.80	-0.10	-0.92
PTTEP	117.00	-1.00	-0.85
SIRI	1.20	-0.01	-0.83

## 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
09/10/2019	31,425	43,384	-11,959	32,520	34,640	-2,120	85,161	71,082	14,079	149,106	317,338

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/10/2019	5,963	7,708	-1,745	11,809	11,057	752	21,285	20,292	993	39,057	64,967

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/10/2019	0	0	0	52	1,218	-1,166	2,991	1,825	1,166	3,043	26,938