

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		10-Oct-19	09-Oct-19	Change	10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	
S50V19	Oct 2019	1,066.70	1,075.10	-8.4 -0.78 %	42	-2.33 %	43	2.38 %	42	0.00 %	42	0.00 %	42	
S50X19	Nov 2019	1,067.00	1,074.50	-7.5 -0.7 %	5	-68.75 %	16	0.00 %	16	-5.88 %	17	54.55 %	11	
S50Z19	Dec 2019	1,066.30	1,074.50	-8.2 -0.76 %	288,503	1.30 %	284,812	4.28 %	273,122	1.00 %	270,425	4.37 %	259,098	
S50H20	Mar 2020	1,063.40	1,071.50	-8.1 -0.76 %	25,075	2.89 %	24,370	5.58 %	23,082	3.84 %	22,228	0.39 %	22,141	
S50M20	Jun 2020	1,059.80	1,067.60	-7.8 -0.73 %	7,252	-0.22 %	7,268	0.50 %	7,232	0.98 %	7,162	0.49 %	7,127	
S50U20	Sep 2020	1,055.10	1,063.00	-7.9 -0.74 %	830	0.12 %	829	2.98 %	805	6.34 %	757	5.73 %	716	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Oct-19	09-Oct-19	Change	10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19
BANPUZ19	Dec 2019	47,524	13.32	13.23	0.09 0.68 %	98,475	-20.29 %	123,541	58.54 %	77,923	9.82 %	70,957	29.03 %	54,992
PTTZ19	Dec 2019	10,081	44.58	45.09	-0.51 -1.13 %	3,507	-73.95 %	13,465	92.72 %	6,987	71.76 %	4,068	9.53 %	3,714
BANPUH20	Mar 2020	6,328	13.45	13.30	0.15 1.13 %	2,843	-62.31 %	7,543	340.34 %	1,713	-81.97 %	9,503	116.72 %	4,385
IRPCZ19	Dec 2019	5,562	3.65	3.70	-0.05 -1.35 %	78,651	3.34 %	76,111	6.32 %	71,584	1.25 %	70,701	0.00 %	70,704
TRUEH20	Mar 2020	5,012	5.17	5.21	-0.04 -0.77 %	81,447	-1.21 %	82,444	0.00 %	82,443	0.61 %	81,941	0.02 %	81,927
JASZ19	Dec 2019	4,956	6.37	6.30	0.07 1.11 %	337,414	-0.91 %	340,528	0.00 %	340,511	0.00 %	340,503	0.60 %	338,470
TMBZ19X	Dec 2019	4,915	1.52	1.51	0.01 0.66 %	77,217	0.66 %	76,713	-2.41 %	78,611	1.13 %	77,729	1.07 %	76,904
CKPZ19	Dec 2019	4,393	6.06	5.88	0.18 3.06 %	11,091	-6.88 %	11,910	-3.89 %	12,392	0.06 %	12,384	4.55 %	11,845
BEAUTYZ19	Dec 2019	3,877	2.27	2.31	-0.04 -1.73 %	17,247	-4.23 %	18,008	-3.29 %	18,620	14.92 %	16,202	-7.66 %	17,546
WHAZ19	Dec 2019	3,692	4.68	4.72	-0.04 -0.85 %	52,351	-0.65 %	52,694	-7.99 %	57,268	-2.46 %	58,712	-4.04 %	61,183

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19	(+/-)	07-Oct-19	(+/-)	04-Oct-19	10-Oct-19	09-Oct-19	Change
JASZ19	Dec 2019	4,956	337,414	-0.91 %	340,528	0.00 %	340,511	0.00 %	340,503	0.60 %	338,470	6.37	6.30	0.07 1.11 %
QHZ19	Dec 2019	54	120,385	0.00 %	120,384	0.00 %	120,386	-2.87 %	123,944	-1.43 %	125,736	2.61	2.61	0 0 %
SIRIZ19	Dec 2019	548	107,602	0.43 %	107,138	0.93 %	106,153	-1.39 %	107,645	0.00 %	107,643	1.20	1.21	-0.01 -0.8 %
BANPUZ19	Dec 2019	47,524	98,475	-20.29 %	123,541	58.54 %	77,923	9.82 %	70,957	29.03 %	54,992	13.32	13.23	0.09 0.68 %
BLANDZ19	Dec 2019	1,754	93,945	-1.72 %	95,588	0.13 %	95,463	-0.41 %	95,855	-3.92 %	99,763	1.49	1.48	0.01 0.68 %
TRUEH20	Mar 2020	5,012	81,447	-1.21 %	82,444	0.00 %	82,443	0.61 %	81,941	0.02 %	81,927	5.17	5.21	-0.04 -0.8 %
IRPCZ19	Dec 2019	5,562	78,651	3.34 %	76,111	6.32 %	71,584	1.25 %	70,701	0.00 %	70,704	3.65	3.70	-0.05 -1.4 %
TMBZ19X	Dec 2019	4,915	77,217	0.66 %	76,713	-2.41 %	78,611	1.13 %	77,729	1.07 %	76,904	1.52	1.51	0.01 0.66 %
SUPERZ19	Dec 2019	0	66,670	0.00 %	66,670	1.52 %	65,670	1.55 %	64,670	3.19 %	62,670	0.60	0.60	0 0 %
JASH20	Mar 2020	1,002	63,283	-1.55 %	64,281	0.00 %	64,278	0.00 %	64,277	0.00 %	64,275	6.34	6.35	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	10.90	0.60	5.83
EA	49.50	1.75	3.66
TPIPL	1.46	0.05	3.55
BGRIM	45.75	1.50	3.39
S	3.12	0.08	2.63
CKP	6.00	0.15	2.56
DELTA	52.00	1.00	1.96
ESSO	7.90	0.15	1.94
BLAND	1.48	0.02	1.37
TMB	1.51	0.02	1.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	75.00	-2.75	-3.54
MINT	35.50	-1.25	-3.40
SCC	372.00	-13.00	-3.38
PTT	44.50	-1.25	-2.73
STPI	6.15	-0.15	-2.38
PTG	18.80	-0.40	-2.08
TU	15.40	-0.30	-1.91
BEAUTY	2.22	-0.04	-1.77
SIRI	1.18	-0.02	-1.67
CHG	2.42	-0.04	-1.63

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
10/10/2019	41,729	51,788	-10,059	28,366	22,808	5,558	82,394	77,893	4,501	152,489	321,707

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2019	5,239	2,676	2,563	7,612	8,506	-894	12,360	14,029	-1,669	25,211	63,709

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/10/2019	1	1	0	1,229	518	711	2,009	2,720	-711	3,239	26,264