

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Oct-19	11-Oct-19	Change	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19
S50V19	Oct 2019	1,084.70	1,082.90	1.8 0.17 %	57	11.76 %	51	21.43 %	42	-2.33 %	43	2.38 %	42
S50X19	Nov 2019	1,083.40	1,081.80	1.6 0.15 %	11	37.50 %	8	60.00 %	5	-68.75 %	16	0.00 %	16
S50Z19	Dec 2019	1,083.10	1,079.50	3.6 0.33 %	295,248	1.76 %	290,140	0.57 %	288,503	1.30 %	284,812	4.28 %	273,122
S50H20	Mar 2020	1,079.80	1,076.30	3.5 0.33 %	26,000	2.25 %	25,427	1.40 %	25,075	2.89 %	24,370	5.58 %	23,082
S50M20	Jun 2020	1,075.80	1,072.10	3.7 0.35 %	7,041	0.34 %	7,017	-3.24 %	7,252	-0.22 %	7,268	0.50 %	7,232
S50U20	Sep 2020	1,071.00	1,067.80	3.2 0.3 %	1,073	3.37 %	1,038	25.06 %	830	0.12 %	829	2.98 %	805

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Oct-19	11-Oct-19	Change	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19
JASZ19	Dec 2019	22,290	6.47	6.39	0.08 1.25 %	310,058	-6.31 %	330,925	-1.92 %	337,414	-0.91 %	340,528	0.00 %	340,511
TMBU20	Sep 2020	11,500	1.45	1.49	-0.04 -2.68 %	12,000	300.00 %	500	0.00 %	500	0.00 %	500	0.00 %	500
BEAUTYZ19	Dec 2019	7,194	1.93	2.17	-0.24 11.06 %	10,621	-34.62 %	16,246	-5.80 %	17,247	-4.23 %	18,008	-3.29 %	18,620
BTSZ19	Dec 2019	5,594	13.30	13.53	-0.23 -1.70 %	24,739	-5.64 %	26,219	-12.48 %	29,959	-7.11 %	32,252	4.97 %	30,725
PLANBZ19	Dec 2019	5,502	8.85	8.80	0.05 0.57 %	13,151	12.86 %	11,652	0.01 %	11,651	-4.11 %	12,151	0.00 %	12,151
SUPERZ19	Dec 2019	4,500	0.62	0.61	0.01 1.64 %	61,170	0.82 %	60,670	-9.00 %	66,670	0.00 %	66,670	1.52 %	65,670
TMBZ19X	Dec 2019	4,264	1.47	1.50	-0.03 -2.00 %	80,176	2.85 %	77,951	0.95 %	77,217	0.66 %	76,713	-2.41 %	78,611
CKPZ19	Dec 2019	4,171	6.11	6.14	-0.03 -0.49 %	10,616	-4.61 %	11,129	0.34 %	11,091	-6.88 %	11,910	-3.89 %	12,392
TKNZ19	Dec 2019	3,715	11.85	11.93	-0.08 -0.67 %	6,593	31.94 %	4,997	11.76 %	4,471	-15.67 %	5,302	-9.43 %	5,854
IRPCZ19	Dec 2019	3,107	3.63	3.65	-0.02 -0.55 %	79,683	1.31 %	78,653	0.00 %	78,651	3.34 %	76,111	6.32 %	71,584

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19	(+/-)	08-Oct-19	15-Oct-19	11-Oct-19	Change
JASZ19	Dec 2019	22,290	310,058	-6.31 %	330,925	-1.92 %	337,414	-0.91 %	340,528	0.00 %	340,511	6.47	6.39	0.08 1.25 %
QHZ19	Dec 2019	15	119,957	0.01 %	119,943	-0.37 %	120,385	0.00 %	120,384	0.00 %	120,386	2.60	2.61	-0.01 -0.4 %
SIRIZ19	Dec 2019	203	107,102	0.00 %	107,100	-0.47 %	107,602	0.43 %	107,138	0.93 %	106,153	1.19	1.20	-0.01 -0.8 %
BLANDZ19	Dec 2019	1,004	92,443	-1.07 %	93,439	-0.54 %	93,945	-1.72 %	95,588	0.13 %	95,463	1.48	1.48	0 0 %
TRUEH20	Mar 2020	520	80,951	0.63 %	80,447	-1.23 %	81,447	-1.21 %	82,444	0.00 %	82,443	5.24	5.25	-0.01 -0.2 %
TMBZ19X	Dec 2019	4,264	80,176	2.85 %	77,951	0.95 %	77,217	0.66 %	76,713	-2.41 %	78,611	1.47	1.50	-0.03 -2 %
IRPCZ19	Dec 2019	3,107	79,683	1.31 %	78,653	0.00 %	78,651	3.34 %	76,111	6.32 %	71,584	3.63	3.65	-0.02 -0.6 %
JASH20	Mar 2020	23	63,308	0.02 %	63,294	0.02 %	63,283	-1.55 %	64,281	0.00 %	64,278	6.45	6.39	0.06 0.94 %
SUPERZ19	Dec 2019	4,500	61,170	0.82 %	60,670	-9.00 %	66,670	0.00 %	66,670	1.52 %	65,670	0.62	0.61	0.01 1.64 %
TRUEZ19	Dec 2019	1,704	55,571	1.88 %	54,545	0.98 %	54,017	-0.83 %	54,469	0.38 %	54,263	5.24	5.28	-0.04 -0.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	27.00	1.00	3.85
THCOM	4.58	0.16	3.62
SAWAD	61.50	2.00	3.36
GPSC	81.00	2.50	3.18
RS	15.80	0.40	2.60
KBANK	151.00	3.50	2.37
ADVANC	234.00	5.00	2.18
PTG	19.50	0.40	2.09
EPG	7.50	0.15	2.04
GULF	170.00	3.00	1.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.91	-0.13	-6.37
THAI	8.40	-0.40	-4.55
AAV	2.84	-0.12	-4.05
SPALI	17.40	-0.70	-3.87
KCE	15.20	-0.60	-3.80
PSL	8.55	-0.30	-3.39
TKN	11.50	-0.40	-3.36
PTTEP	119.50	-3.00	-2.45
TMB	1.46	-0.03	-2.01
GUNKUL	3.00	-0.06	-1.96

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
15/10/2019	37,551	37,214	337	22,586	23,796	-1,210	60,353	59,480	873	120,490	329,430

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/10/2019	5,488	9,111	-3,623	12,943	12,545	398	21,899	18,674	3,225	40,330	70,538