

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Oct-19	15-Oct-19	Change	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19
S50V19	Oct 2019	1,090.70	1,084.70	6 0.55 %	50	-12.28 %	57	11.76 %	51	21.43 %	42	-2.33 %	43
S50X19	Nov 2019	1,089.40	1,083.40	6 0.55 %	12	9.09 %	11	37.50 %	8	60.00 %	5	-68.75 %	16
S50Z19	Dec 2019	1,084.70	1,083.10	1.6 0.15 %	304,895	3.27 %	295,248	1.76 %	290,140	0.57 %	288,503	1.30 %	284,812
S50H20	Mar 2020	1,081.00	1,079.80	1.2 0.11 %	26,486	1.87 %	26,000	2.25 %	25,427	1.40 %	25,075	2.89 %	24,370
S50M20	Jun 2020	1,076.80	1,075.80	1 0.09 %	7,083	0.60 %	7,041	0.34 %	7,017	-3.24 %	7,252	-0.22 %	7,268
S50U20	Sep 2020	1,072.70	1,071.00	1.7 0.16 %	1,150	7.18 %	1,073	3.37 %	1,038	25.06 %	830	0.12 %	829

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Oct-19	15-Oct-19	Change	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19
TMBU20	Sep 2020	21,500	1.41	1.45	-0.04 -2.76 %	33,500	179.17 %	12,000	300.00 %	500	0.00 %	500	0.00 %	500
BANPUZ19	Dec 2019	16,845	12.01	12.45	-0.44 -3.53 %	34,154	-28.29 %	47,626	-1.30 %	48,252	-51.00 %	98,475	-20.29 %	123,541
BTSZ19	Dec 2019	6,048	13.65	13.30	0.35 2.63 %	22,753	-8.03 %	24,739	-5.64 %	26,219	-12.48 %	29,959	-7.11 %	32,252
BEAUTYZ19	Dec 2019	5,680	2.04	1.93	0.11 5.70 %	12,773	20.26 %	10,621	-34.62 %	16,246	-5.80 %	17,247	-4.23 %	18,008
IRPCZ19	Dec 2019	5,545	3.51	3.63	-0.12 -3.31 %	79,463	-0.28 %	79,683	1.31 %	78,653	0.00 %	78,651	3.34 %	76,111
TRUEM20	Jun 2020	5,001	5.44	5.30	0.14 2.64 %	61,948	8.78 %	56,947	0.00 %	56,946	0.00 %	56,945	0.00 %	56,944
TMBZ19X	Dec 2019	4,708	1.43	1.47	-0.04 -2.72 %	77,466	-3.38 %	80,176	2.85 %	77,951	0.95 %	77,217	0.66 %	76,713
PLANBZ19	Dec 2019	3,529	8.95	8.85	0.10 1.13 %	10,644	-19.06 %	13,151	12.86 %	11,652	0.01 %	11,651	-4.11 %	12,151
AOTH20	Mar 2020	3,191	76.47	75.00	1.47 1.96 %	6,193	-24.58 %	8,211	1.53 %	8,087	-28.72 %	11,346	0.35 %	11,306
CHGZ19	Dec 2019	3,040	2.54	2.53	0.01 0.40 %	10,664	-8.31 %	11,631	-14.64 %	13,626	-12.80 %	15,626	3.31 %	15,126

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			* 16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	(+/-)	09-Oct-19	16-Oct-19	15-Oct-19	Change
JASZ19	Dec 2019	1,241	310,120	0.02 %	310,058	-6.31 %	330,925	-1.92 %	337,414	-0.91 %	340,528	6.53	6.47	0.06 0.93 %
QHZ19	Dec 2019	2,118	117,909	-1.71 %	119,957	0.01 %	119,943	-0.37 %	120,385	0.00 %	120,384	2.67	2.60	0.07 2.69 %
SIRIZ19	Dec 2019	543	106,640	-0.43 %	107,102	0.00 %	107,100	-0.47 %	107,602	0.43 %	107,138	1.19	1.19	0 0 %
BLANDZ19	Dec 2019	157	92,553	0.12 %	92,443	-1.07 %	93,439	-0.54 %	93,945	-1.72 %	95,588	1.49	1.48	0.01 0.68 %
TRUEH20	Mar 2020	2,050	82,961	2.48 %	80,951	0.63 %	80,447	-1.23 %	81,447	-1.21 %	82,444	5.26	5.24	0.02 0.38 %
IRPCZ19	Dec 2019	5,545	79,463	-0.28 %	79,683	1.31 %	78,653	0.00 %	78,651	3.34 %	76,111	3.51	3.63	-0.1 -3.3 %
TMBZ19X	Dec 2019	4,708	77,466	-3.38 %	80,176	2.85 %	77,951	0.95 %	77,217	0.66 %	76,713	1.43	1.47	-0.04 -2.7 %
JASH20	Mar 2020	3	63,310	0.00 %	63,308	0.02 %	63,294	0.02 %	63,283	-1.55 %	64,281	6.51	6.45	0.06 0.93 %
TRUEM20	Jun 2020	5,001	61,948	8.78 %	56,947	0.00 %	56,946	0.00 %	56,945	0.00 %	56,944	5.44	5.30	0.1 2.64 %
SUPERZ19	Dec 2019	1,000	60,170	-1.63 %	61,170	0.82 %	60,670	-9.00 %	66,670	0.00 %	66,670	0.64	0.62	0.02 3.23 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.06	0.15	7.85
STPI	6.80	0.40	6.25
EPG	7.90	0.40	5.33
SGP	9.00	0.40	4.65
GPSC	84.50	3.50	4.32
RATCH	76.00	2.50	3.40
SUPER	0.64	0.02	3.23
KKP	67.00	2.00	3.08
BTS	13.70	0.40	3.01
STEC	21.00	0.60	2.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TKN	10.70	-0.80	-6.96
IRPC	3.48	-0.16	-4.40
AAV	2.72	-0.12	-4.23
BANPU	11.90	-0.50	-4.03
DELTA	51.00	-1.75	-3.32
PTTGC	50.25	-1.50	-2.90
ESSO	7.50	-0.20	-2.60
BCP	25.50	-0.50	-1.92
TRUE	5.15	-0.10	-1.90
KTC	40.75	-0.75	-1.81

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
16/10/2019	57,704	43,420	14,284	24,634	25,608	-974	57,012	70,322	-13,310	139,350	339,676

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2019	1,487	5,118	-3,631	7,908	9,256	-1,348	17,398	12,419	4,979	26,793	75,099

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/10/2019	0	0	0	1	32	-31	382	351	31	383	25,582