

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		17-Oct-19	16-Oct-19	Change	17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	
S50V19	Oct 2019	1,088.60	1,090.70	-2.1 -0.19 %	50	0.00 %	50	-12.28 %	57	11.76 %	51	21.43 %	42	
S50X19	Nov 2019	1,087.40	1,089.40	-2 -0.18 %	13	8.33 %	12	9.09 %	11	37.50 %	8	60.00 %	5	
S50Z19	Dec 2019	1,088.10	1,084.70	3.4 0.31 %	311,848	2.28 %	304,895	3.27 %	295,248	1.76 %	290,140	0.57 %	288,503	
S50H20	Mar 2020	1,084.00	1,081.00	3 0.28 %	26,402	-0.32 %	26,486	1.87 %	26,000	2.25 %	25,427	1.40 %	25,075	
S50M20	Jun 2020	1,080.00	1,076.80	3.2 0.3 %	7,155	1.02 %	7,083	0.60 %	7,041	0.34 %	7,017	-3.24 %	7,252	
S50U20	Sep 2020	1,075.90	1,072.70	3.2 0.3 %	1,218	5.91 %	1,150	7.18 %	1,073	3.37 %	1,038	25.06 %	830	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			17-Oct-19	16-Oct-19	Change	17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	
TMBU20	Sep 2020	85,000	1.41	1.41	0.00 0.00 %	118,000	252.24 %	33,500	179.17 %	12,000	300.00 %	500	0.00 %	500	
TRUEZ19	Dec 2019	18,317	5.32	5.22	0.10 1.92 %	68,469	22.04 %	56,102	0.96 %	55,571	1.88 %	54,545	0.98 %	54,017	
IRPCZ19	Dec 2019	10,696	3.47	3.51	-0.04 -1.14 %	73,062	-8.06 %	79,463	-0.28 %	79,683	1.31 %	78,653	0.00 %	78,651	
BANPUZ19	Dec 2019	7,496	11.90	12.01	-0.11 -0.92 %	30,073	-11.95 %	34,154	-28.29 %	47,626	-1.30 %	48,252	-51.00 %	98,475	
WHAZ19	Dec 2019	7,073	4.77	4.78	-0.01 -0.21 %	46,293	3.64 %	44,665	-0.04 %	44,682	1.30 %	44,109	-15.74 %	52,351	
TMBZ19X	Dec 2019	6,479	1.43	1.43	0.00 0.00 %	83,891	8.29 %	77,466	-3.38 %	80,176	2.85 %	77,951	0.95 %	77,217	
BLANDZ19	Dec 2019	6,443	1.45	1.49	-0.04 -2.68 %	92,706	0.17 %	92,553	0.12 %	92,443	-1.07 %	93,439	-0.54 %	93,945	
QHZ19	Dec 2019	4,924	2.67	2.67	0.00 0.00 %	118,554	0.55 %	117,909	-1.71 %	119,957	0.01 %	119,943	-0.37 %	120,385	
TRUEH20	Mar 2020	4,028	5.33	5.26	0.07 1.33 %	82,984	0.03 %	82,961	2.48 %	80,951	0.63 %	80,447	-1.23 %	81,447	
CPFH20	Mar 2020	4,002	26.75	26.88	-0.13 -0.48 %	21,801	22.47 %	17,801	-0.01 %	17,802	-0.01 %	17,803	-5.32 %	18,803	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	(+/-)	10-Oct-19	17-Oct-19	16-Oct-19	Change	
JASZ19	Dec 2019	1,143	311,143	0.33 %	310,120	0.02 %	310,058	-6.31 %	330,925	-1.92 %	337,414	6.46	6.53	-0.07 -1.1 %	
QHZ19	Dec 2019	4,924	118,554	0.55 %	117,909	-1.71 %	119,957	0.01 %	119,943	-0.37 %	120,385	2.67	2.67	0 0 %	
TMBU20	Sep 2020	85,000	118,000	252.24 %	33,500	179.17 %	12,000	300.00 %	500	0.00 %	500	1.41	1.41	0 0 %	
SIRIZ19	Dec 2019	39	106,656	0.02 %	106,640	-0.43 %	107,102	0.00 %	107,100	-0.47 %	107,602	1.20	1.19	0.01 0.84 %	
BLANDZ19	Dec 2019	6,443	92,706	0.17 %	92,553	0.12 %	92,443	-1.07 %	93,439	-0.54 %	93,945	1.45	1.49	-0.04 -2.7 %	
TMBZ19X	Dec 2019	6,479	83,891	8.29 %	77,466	-3.38 %	80,176	2.85 %	77,951	0.95 %	77,217	1.43	1.43	0 0 %	
TRUEH20	Mar 2020	4,028	82,984	0.03 %	82,961	2.48 %	80,951	0.63 %	80,447	-1.23 %	81,447	5.33	5.26	0.07 1.33 %	
IRPCZ19	Dec 2019	10,696	73,062	-8.06 %	79,463	-0.28 %	79,683	1.31 %	78,653	0.00 %	78,651	3.47	3.51	-0.04 -1.1 %	
TRUEZ19	Dec 2019	18,317	68,469	22.04 %	56,102	0.96 %	55,571	1.88 %	54,545	0.98 %	54,017	5.32	5.22	0.1 1.92 %	
JASH20	Mar 2020	4	63,314	0.01 %	63,310	0.00 %	63,308	0.02 %	63,294	0.02 %	63,283	6.59	6.51	0.08 1.23 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	84.25	4.50	5.64
BGRIM	51.25	2.00	4.06
GPSC	87.00	2.50	2.96
TRUE	5.30	0.15	2.91
ORI	7.55	0.20	2.72
GULF	175.50	4.50	2.63
SPRC	8.80	0.20	2.33
MINT	37.00	0.75	2.07
CPN	64.75	1.25	1.97
KBANK	156.00	2.50	1.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	29.50	-2.75	-8.53
GFPT	16.00	-1.40	-8.05
SUPER	0.62	-0.02	-3.13
PTG	18.90	-0.60	-3.08
ADVANC	230.00	-6.00	-2.54
CKP	5.95	-0.15	-2.46
STEC	20.60	-0.40	-1.90
CPF	26.50	-0.50	-1.85
TOP	67.50	-1.25	-1.82
PTTEP	117.00	-2.00	-1.68

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
17/10/2019	50,588	30,658	19,930	22,583	21,604	979	55,609	76,518	-20,909	128,780	346,686

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2019	3,848	3,135	713	10,179	9,308	871	17,539	19,123	-1,584	31,566	74,087

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/10/2019	0	0	0	522	61	461	759	1,220	-461	1,281	25,850