

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Oct-19	25-Oct-19	Change	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19
S50V19	Oct 2019	1,070.30	1,066.10	4.2 0.39 %	40	-9.09 %	44	0.00 %	44	-15.38 %	52	4.00 %	50
S50X19	Nov 2019	1,068.50	1,066.40	2.1 0.2 %	29	16.00 %	25	31.58 %	19	11.76 %	17	41.67 %	12
S50Z19	Dec 2019	1,067.50	1,064.10	3.4 0.32 %	329,348	-0.18 %	329,934	4.45 %	315,888	0.24 %	315,121	-0.08 %	315,387
S50H20	Mar 2020	1,062.80	1,060.00	2.8 0.26 %	32,459	10.48 %	29,381	4.46 %	28,127	-0.31 %	28,214	2.08 %	27,640
S50M20	Jun 2020	1,059.30	1,056.40	2.9 0.27 %	8,169	2.69 %	7,955	6.09 %	7,498	2.24 %	7,334	2.75 %	7,138
S50U20	Sep 2020	1,055.00	1,052.80	2.2 0.21 %	1,929	9.60 %	1,760	10.76 %	1,589	4.40 %	1,522	16.90 %	1,302

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Oct-19	25-Oct-19	Change	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19
TMBU20	Sep 2020	20,502	1.45	1.43	0.02 1.40 %	534,827	-3.52 %	554,327	0.18 %	553,326	20.16 %	460,500	20.23 %	383,000
WHAZ19	Dec 2019	9,853	4.66	4.67	-0.01 -0.21 %	47,376	-0.59 %	47,656	-9.90 %	52,892	5.00 %	50,373	2.05 %	49,362
CKPZ19	Dec 2019	9,005	6.26	6.14	0.12 1.95 %	10,654	-13.32 %	12,291	14.76 %	10,710	-12.09 %	12,183	-4.09 %	12,702
JASH20	Mar 2020	8,015	6.34	6.34	0.00 0.00 %	67,650	7.13 %	63,148	-2.30 %	64,635	0.00 %	64,634	0.01 %	64,629
JASZ19	Dec 2019	7,381	6.46	6.42	0.04 0.62 %	351,853	1.74 %	345,830	1.30 %	341,408	6.18 %	321,550	3.13 %	311,792
BEMZ19	Dec 2019	6,043	10.85	10.78	0.07 0.65 %	34,669	13.14 %	30,643	-2.44 %	31,408	0.01 %	31,404	0.00 %	31,403
CHGZ19	Dec 2019	4,517	2.49	2.49	0.00 0.00 %	15,204	0.05 %	15,197	-3.22 %	15,702	-3.09 %	16,202	30.52 %	12,413
BANPUZ19	Dec 2019	4,326	11.50	11.42	0.08 0.70 %	23,402	4.72 %	22,347	-18.18 %	27,312	-1.74 %	27,797	0.03 %	27,789
CPFH20	Mar 2020	4,133	24.73	25.38	-0.65 -2.56 %	25,536	-6.83 %	27,409	-2.14 %	28,007	0.72 %	27,806	7.75 %	25,805
PLANBZ19	Dec 2019	4,067	8.56	8.46	0.10 1.18 %	14,733	-0.03 %	14,738	7.22 %	13,745	3.82 %	13,239	3.93 %	12,738

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19	28-Oct-19	25-Oct-19	Change
TMBU20	Sep 2020	20,502	534,827	-3.52 %	554,327	0.18 %	553,326	20.16 %	460,500	20.23 %	383,000	1.45	1.43	0.02 1.4 %
JASZ19	Dec 2019	7,381	351,853	1.74 %	345,830	1.30 %	341,408	6.18 %	321,550	3.13 %	311,792	6.46	6.42	0.04 0.62 %
SIRIH20	Mar 2020	39	344,049	0.01 %	344,012	1.18 %	339,990	0.00 %	339,974	0.00 %	339,973	1.09	1.11	-0.02 -1.8 %
SIRIZ19	Dec 2019	129	107,791	0.07 %	107,720	0.01 %	107,707	0.48 %	107,197	0.48 %	106,689	1.12	1.14	-0.02 -1.8 %
BLANDZ19	Dec 2019	478	93,533	-0.13 %	93,659	-1.17 %	94,766	0.97 %	93,858	0.39 %	93,492	1.42	1.43	-0.01 -0.7 %
TMBZ19X	Dec 2019	2,688	89,017	1.64 %	87,583	-0.32 %	87,860	-6.78 %	94,246	-1.59 %	95,767	1.37	1.37	0 0 %
TRUEH20	Mar 2020	41	81,817	0.04 %	81,783	0.05 %	81,739	-1.20 %	82,729	0.01 %	82,719	5.00	5.00	0 0 %
QHZ19	Dec 2019	603	73,628	-0.74 %	74,175	-36.57 %	116,943	-0.56 %	117,597	-0.42 %	118,088	2.60	2.60	0 0 %
IRPCZ19	Dec 2019	619	71,700	-0.58 %	72,115	-1.38 %	73,125	-0.71 %	73,646	2.79 %	71,647	3.19	3.26	-0.07 -2.2 %
TRUEZ19	Dec 2019	3,312	70,356	0.90 %	69,728	3.66 %	67,265	-1.37 %	68,196	-2.02 %	69,600	5.00	5.00	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	122.00	10.00	8.93
IVL	27.00	1.50	5.88
PSL	8.55	0.25	3.01
RS	15.10	0.40	2.72
BEAUTY	2.28	0.06	2.70
DTAC	59.75	1.50	2.58
GPSC	91.75	2.25	2.51
CKP	6.30	0.15	2.44
PTG	18.30	0.40	2.23
CBG	86.25	1.75	2.07

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	25.25	-1.25	-4.72
DELTA	47.00	-2.00	-4.08
TU	13.50	-0.50	-3.57
GFPT	13.60	-0.40	-2.86
IRPC	3.16	-0.08	-2.47
LPN	4.72	-0.10	-2.07
CPF	24.50	-0.50	-2.00
MAJOR	25.25	-0.50	-1.94
PSH	15.60	-0.30	-1.89
GULF	169.50	-3.00	-1.74

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
28/10/2019	57,972	36,455	21,517	35,122	38,663	-3,541	97,101	115,077	-17,976	190,195	371,974

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2019	5,729	2,763	2,966	10,122	16,447	-6,325	23,298	19,939	3,359	39,149	68,808

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/10/2019	0	0	0	1,053	892	161	571	732	-161	1,624	27,986