

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Oct-19	17-Oct-19	Change	18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19
S50V19	Oct 2019	1,088.80	1,088.60	0.2 0.02 %	50	0.00 %	50	0.00 %	50	-12.28 %	57	11.76 %	51
S50Z19	Dec 2019	1,085.60	1,088.10	-2.5 -0.23 %	316,639	1.54 %	311,848	2.28 %	304,895	3.27 %	295,248	1.76 %	290,140
S50H20	Mar 2020	1,081.60	1,084.00	-2.4 -0.22 %	27,311	3.44 %	26,402	-0.32 %	26,486	1.87 %	26,000	2.25 %	25,427
S50M20	Jun 2020	1,077.60	1,080.00	-2.4 -0.22 %	7,014	-1.97 %	7,155	1.02 %	7,083	0.60 %	7,041	0.34 %	7,017
S50U20	Sep 2020	1,073.20	1,075.90	-2.7 -0.25 %	1,284	5.42 %	1,218	5.91 %	1,150	7.18 %	1,073	3.37 %	1,038

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Oct-19	17-Oct-19	Change	18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19
TMBU20	Sep 2020	98,000	1.41	1.41	0.00 0.00 %	213,000	80.51 %	118,000	252.24 %	33,500	179.17 %	12,000	300.00 %	500
BTSZ19	Dec 2019	7,011	13.61	13.68	-0.07 -0.51 %	18,768	-17.56 %	22,766	0.06 %	22,753	-8.03 %	24,739	-5.64 %	26,219
TMBZ19X	Dec 2019	5,716	1.43	1.43	0.00 0.00 %	84,363	0.56 %	83,891	8.29 %	77,466	-3.38 %	80,176	2.85 %	77,951
TMBH20X	Mar 2020	4,524	1.44	1.44	0.00 0.00 %	32,110	16.40 %	27,586	0.02 %	27,581	3.79 %	26,574	0.00 %	26,574
TRUEZ19	Dec 2019	4,321	5.34	5.32	0.02 0.38 %	67,083	-2.02 %	68,469	22.04 %	56,102	0.96 %	55,571	1.88 %	54,545
KTCZ19	Dec 2019	4,156	40.88	40.51	0.37 0.91 %	3,930	-18.77 %	4,838	12.83 %	4,288	2.49 %	4,184	-6.19 %	4,460
CPFH20	Mar 2020	4,002	26.55	26.75	-0.20 -0.75 %	25,803	18.36 %	21,801	22.47 %	17,801	-0.01 %	17,802	-0.01 %	17,803
WHAZ19	Dec 2019	3,062	4.78	4.77	0.01 0.21 %	48,334	4.41 %	46,293	3.64 %	44,665	-0.04 %	44,682	1.30 %	44,109
BGRIMZ19	Dec 2019	2,935	49.20	51.25	-2.05 -4.00 %	3,116	13.85 %	2,737	24.52 %	2,198	-29.73 %	3,128	2.89 %	3,040
TRUEH20	Mar 2020	2,735	5.37	5.33	0.04 0.75 %	82,715	-0.32 %	82,984	0.03 %	82,961	2.48 %	80,951	0.63 %	80,447

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19	(+/-)	15-Oct-19	(+/-)	11-Oct-19	18-Oct-19	17-Oct-19	Change
JASZ19	Dec 2019	696	311,738	0.19 %	311,143	0.33 %	310,120	0.02 %	310,058	-6.31 %	330,925	6.45	6.46	-0.01 -0.2 %
TMBU20	Sep 2020	98,000	213,000	80.51 %	118,000	252.24 %	33,500	179.17 %	12,000	300.00 %	500	1.41	1.41	0 0 %
QHZ19	Dec 2019	29	118,567	0.01 %	118,554	0.55 %	117,909	-1.71 %	119,957	0.01 %	119,943	2.60	2.67	-0.07 -2.6 %
SIRIZ19	Dec 2019	83	106,679	0.02 %	106,656	0.02 %	106,640	-0.43 %	107,102	0.00 %	107,100	1.18	1.20	-0.02 -1.7 %
BLANDZ19	Dec 2019	199	92,838	0.14 %	92,706	0.17 %	92,553	0.12 %	92,443	-1.07 %	93,439	1.50	1.45	0.05 3.45 %
TMBZ19X	Dec 2019	5,716	84,363	0.56 %	83,891	8.29 %	77,466	-3.38 %	80,176	2.85 %	77,951	1.43	1.43	0 0 %
TRUEH20	Mar 2020	2,735	82,715	-0.32 %	82,984	0.03 %	82,961	2.48 %	80,951	0.63 %	80,447	5.37	5.33	0.04 0.75 %
IRPCZ19	Dec 2019	1,774	71,650	-1.93 %	73,062	-8.06 %	79,463	-0.28 %	79,683	1.31 %	78,653	3.48	3.47	0.01 0.29 %
TRUEZ19	Dec 2019	4,321	67,083	-2.02 %	68,469	22.04 %	56,102	0.96 %	55,571	1.88 %	54,545	5.34	5.32	0.02 0.38 %
JASH20	Mar 2020	2,020	65,320	3.17 %	63,314	0.01 %	63,310	0.00 %	63,308	0.02 %	63,294	6.40	6.59	-0.2 -2.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.12	0.08	3.92
STPI	6.95	0.20	2.96
UNIQ	9.60	0.25	2.67
PTG	19.30	0.40	2.12
TASCO	21.60	0.40	1.89
BA	8.25	0.15	1.85
CKP	6.05	0.10	1.68
CBG	85.25	1.00	1.19
TISCO	99.25	1.00	1.02
PTTGC	50.00	0.50	1.01

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	10.80	-0.50	-4.42
GFPT	15.40	-0.60	-3.75
LH	9.60	-0.30	-3.03
QH	2.56	-0.08	-3.03
PSH	16.00	-0.50	-3.03
BGRIM	49.75	-1.50	-2.93
SPALI	17.10	-0.50	-2.84
MINT	36.00	-1.00	-2.70
DTAC	59.50	-1.50	-2.46
BEC	7.25	-0.15	-2.03

## 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
18/10/2019	38,160	44,384	-6,224	28,816	28,712	104	71,251	65,131	6,120	138,227	352,311

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/10/2019	3,872	3,691	181	9,804	9,445	359	14,469	15,009	-540	28,145	73,164