

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | | |
|------------------------|-------------------|--------------|-----------|--------------|---------------|---------|-----------|---------|-----------|---------|-----------|----------|-----------|--|
| | | 21-Oct-19 | 18-Oct-19 | Change | 21-Oct-19 | (+/-) | 18-Oct-19 | (+/-) | 17-Oct-19 | (+/-) | 16-Oct-19 | (+/-) | 15-Oct-19 | |
| S50V19 | Oct 2019 | 1,081.00 | 1,088.80 | -7.8 -0.72 % | 50 | 0.00 % | 50 | 0.00 % | 50 | 0.00 % | 50 | -12.28 % | 57 | |
| S50X19 | Nov 2019 | 1,079.80 | 1,087.60 | -7.8 -0.72 % | 12 | -7.69 % | 13 | 0.00 % | 13 | 8.33 % | 12 | 9.09 % | 11 | |
| S50Z19 | Dec 2019 | 1,079.30 | 1,085.60 | -6.3 -0.58 % | 315,387 | -0.40 % | 316,639 | 1.54 % | 311,848 | 2.28 % | 304,895 | 3.27 % | 295,248 | |
| S50H20 | Mar 2020 | 1,075.10 | 1,081.60 | -6.5 -0.6 % | 27,640 | 1.20 % | 27,311 | 3.44 % | 26,402 | -0.32 % | 26,486 | 1.87 % | 26,000 | |
| S50M20 | Jun 2020 | 1,071.40 | 1,077.60 | -6.2 -0.58 % | 7,138 | 1.77 % | 7,014 | -1.97 % | 7,155 | 1.02 % | 7,083 | 0.60 % | 7,041 | |
| S50U20 | Sep 2020 | 1,067.50 | 1,073.20 | -5.7 -0.53 % | 1,302 | 1.40 % | 1,284 | 5.42 % | 1,218 | 5.91 % | 1,150 | 7.18 % | 1,073 | |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|---------|-----------|----------|-----------|----------|-----------|--|
| | | | 21-Oct-19 | 18-Oct-19 | Change | 21-Oct-19 | (+/-) | 18-Oct-19 | (+/-) | 17-Oct-19 | (+/-) | 16-Oct-19 | (+/-) | 15-Oct-19 | |
| TMBU20 | Sep 2020 | 220,000 | 1.40 | 1.41 | -0.01 -0.71 % | 383,000 | 79.81 % | 213,000 | 80.51 % | 118,000 | 252.24 % | 33,500 | 179.17 % | 12,000 | |
| TMBH20X | Mar 2020 | 30,352 | 1.43 | 1.44 | -0.01 -0.69 % | 42,462 | 32.24 % | 32,110 | 16.40 % | 27,586 | 0.02 % | 27,581 | 3.79 % | 26,574 | |
| TMBZ19X | Dec 2019 | 12,966 | 1.42 | 1.43 | -0.01 -0.70 % | 95,767 | 13.52 % | 84,363 | 0.56 % | 83,891 | 8.29 % | 77,466 | -3.38 % | 80,176 | |
| CKPZ19 | Dec 2019 | 8,497 | 6.31 | 6.03 | 0.28 4.64 % | 12,702 | 7.22 % | 11,847 | 5.05 % | 11,277 | 1.63 % | 11,096 | 4.52 % | 10,616 | |
| TRUEM20 | Jun 2020 | 5,052 | 5.45 | 5.40 | 0.05 0.93 % | 62,500 | 0.08 % | 62,449 | 0.00 % | 62,448 | 0.81 % | 61,948 | 8.78 % | 56,947 | |
| TRUEH20 | Mar 2020 | 5,005 | 5.24 | 5.37 | -0.13 -2.42 % | 82,719 | 0.00 % | 82,715 | -0.32 % | 82,984 | 0.03 % | 82,961 | 2.48 % | 80,951 | |
| EPGZ19 | Dec 2019 | 4,384 | 7.87 | 7.70 | 0.17 2.21 % | 4,850 | -38.41 % | 7,875 | 6.97 % | 7,362 | 0.16 % | 7,350 | -11.90 % | 8,343 | |
| BANPUZ19 | Dec 2019 | 4,117 | 11.60 | 11.84 | -0.24 -2.03 % | 27,789 | -7.52 % | 30,048 | -0.08 % | 30,073 | -11.95 % | 34,154 | -28.29 % | 47,626 | |
| TRUEZ19 | Dec 2019 | 3,716 | 5.24 | 5.34 | -0.10 -1.87 % | 69,600 | 3.75 % | 67,083 | -2.02 % | 68,469 | 22.04 % | 56,102 | 0.96 % | 55,571 | |
| JASH20 | Mar 2020 | 3,309 | 6.32 | 6.40 | -0.08 -1.25 % | 64,629 | -1.06 % | 65,320 | 3.17 % | 63,314 | 0.01 % | 63,310 | 0.00 % | 63,308 | |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | | | | | Settle Price | | |
|-------------------------|-------------------|----------------------|-----------------|---------|-----------|---------|-----------|----------|-----------|----------|-----------|-----------|--------------|--------------|--|
| | | | *21-Oct-19 | (+/-) | 18-Oct-19 | (+/-) | 17-Oct-19 | (+/-) | 16-Oct-19 | (+/-) | 15-Oct-19 | 21-Oct-19 | 18-Oct-19 | Change | |
| TMBU20 | Sep 2020 | 220,000 | 383,000 | 79.81 % | 213,000 | 80.51 % | 118,000 | 252.24 % | 33,500 | 179.17 % | 12,000 | 1.40 | 1.41 | -0.01 -0.7 % | |
| JASZ19 | Dec 2019 | 264 | 311,792 | 0.02 % | 311,738 | 0.19 % | 311,143 | 0.33 % | 310,120 | 0.02 % | 310,058 | 6.38 | 6.45 | -0.07 -1.1 % | |
| QHZ19 | Dec 2019 | 527 | 118,088 | -0.40 % | 118,567 | 0.01 % | 118,554 | 0.55 % | 117,909 | -1.71 % | 119,957 | 2.60 | 2.60 | 0 0 % | |
| SIRIZ19 | Dec 2019 | 20 | 106,689 | 0.01 % | 106,679 | 0.02 % | 106,656 | 0.02 % | 106,640 | -0.43 % | 107,102 | 1.18 | 1.18 | 0 0 % | |
| TMBZ19X | Dec 2019 | 12,966 | 95,767 | 13.52 % | 84,363 | 0.56 % | 83,891 | 8.29 % | 77,466 | -3.38 % | 80,176 | 1.42 | 1.43 | -0.01 -0.7 % | |
| BLANDZ19 | Dec 2019 | 812 | 93,492 | 0.70 % | 92,838 | 0.14 % | 92,706 | 0.17 % | 92,553 | 0.12 % | 92,443 | 1.47 | 1.50 | -0.03 -2 % | |
| TRUEH20 | Mar 2020 | 5,005 | 82,719 | 0.00 % | 82,715 | -0.32 % | 82,984 | 0.03 % | 82,961 | 2.48 % | 80,951 | 5.24 | 5.37 | -0.1 -2.4 % | |
| IRPCZ19 | Dec 2019 | 110 | 71,647 | 0.00 % | 71,650 | -1.93 % | 73,062 | -8.06 % | 79,463 | -0.28 % | 79,683 | 3.40 | 3.48 | -0.08 -2.3 % | |
| TRUEZ19 | Dec 2019 | 3,716 | 69,600 | 3.75 % | 67,083 | -2.02 % | 68,469 | 22.04 % | 56,102 | 0.96 % | 55,571 | 5.24 | 5.34 | -0.1 -1.9 % | |
| JASH20 | Mar 2020 | 3,309 | 64,629 | -1.06 % | 65,320 | 3.17 % | 63,314 | 0.01 % | 63,310 | 0.00 % | 63,308 | 6.32 | 6.40 | -0.08 -1.3 % | |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|-------|-------|--------|------|
| | | (Baht) | (%) |
| CKP | 6.30 | 0.25 | 4.13 |
| TCAP | 54.75 | 1.75 | 3.30 |
| DTAC | 61.25 | 1.75 | 2.94 |
| COM7 | 28.50 | 0.75 | 2.70 |
| RATCH | 78.00 | 1.50 | 1.96 |
| QH | 2.60 | 0.04 | 1.56 |
| CBG | 86.25 | 1.00 | 1.17 |
| SPALI | 17.30 | 0.20 | 1.17 |
| LH | 9.70 | 0.10 | 1.04 |
| STA | 10.90 | 0.10 | 0.93 |

Top Loss (Underlying)

| Stock | Close | Change | |
|-------|--------|--------|-------|
| | | (Baht) | (%) |
| BH | 116.50 | -6.50 | -5.28 |
| THANI | 6.65 | -0.25 | -3.62 |
| THAI | 8.10 | -0.30 | -3.57 |
| HMPRO | 16.20 | -0.60 | -3.57 |
| EA | 48.25 | -1.50 | -3.02 |
| SCB | 113.00 | -3.50 | -3.00 |
| AAV | 2.66 | -0.08 | -2.92 |
| DELTA | 50.00 | -1.50 | -2.91 |
| KCE | 14.90 | -0.40 | -2.61 |
| IVL | 28.25 | -0.75 | -2.59 |

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 |
| 21/10/2019 | 35,898 | 33,306 | 2,592 | 31,393 | 29,924 | 1,469 | 64,004 | 68,065 | -4,061 | 131,295 | 351,529 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|------|--------------------|-------|-----|----------------|-------|------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 21/10/2019 | 1,911 | 2,420 | -509 | 4,173 | 3,354 | 819 | 9,009 | 9,319 | -310 | 15,093 | 72,123 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 21/10/2019 | 0 | 0 | 0 | 472 | 1,062 | -590 | 1,516 | 926 | 590 | 1,988 | 26,358 |