

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Oct-19	21-Oct-19	Change	22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19
S50V19	Oct 2019	1,085.90	1,081.00	4.9 0.45 %	52	4.00 %	50	0.00 %	50	0.00 %	50	0.00 %	50
S50X19	Nov 2019	1,084.70	1,079.80	4.9 0.45 %	17	41.67 %	12	-7.69 %	13	0.00 %	13	8.33 %	12
S50Z19	Dec 2019	1,085.20	1,079.30	5.9 0.55 %	315,121	-0.08 %	315,387	-0.40 %	316,639	1.54 %	311,848	2.28 %	304,895
S50H20	Mar 2020	1,080.90	1,075.10	5.8 0.54 %	28,214	2.08 %	27,640	1.20 %	27,311	3.44 %	26,402	-0.32 %	26,486
S50M20	Jun 2020	1,076.70	1,071.40	5.3 0.49 %	7,334	2.75 %	7,138	1.77 %	7,014	-1.97 %	7,155	1.02 %	7,083
S50U20	Sep 2020	1,072.80	1,067.50	5.3 0.5 %	1,522	16.90 %	1,302	1.40 %	1,284	5.42 %	1,218	5.91 %	1,150

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Oct-19	21-Oct-19	Change	22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19
TMBU20	Sep 2020	85,000	1.38	1.40	-0.02 -1.43 %	460,500	20.23 %	383,000	79.81 %	213,000	80.51 %	118,000	252.24 %	33,500
JASZ19	Dec 2019	11,140	6.53	6.38	0.15 2.35 %	321,550	3.13 %	311,792	0.02 %	311,738	0.19 %	311,143	0.33 %	310,120
TMBH20X	Mar 2020	7,201	1.41	1.43	-0.02 -1.40 %	47,163	11.07 %	42,462	32.24 %	32,110	16.40 %	27,586	0.02 %	27,581
CHGZ19	Dec 2019	6,778	2.52	2.56	-0.04 -1.56 %	16,202	30.52 %	12,413	16.39 %	10,665	-0.02 %	10,667	0.03 %	10,664
CPFH20	Mar 2020	5,001	26.11	26.31	-0.20 -0.76 %	27,806	7.75 %	25,805	0.01 %	25,803	18.36 %	21,801	22.47 %	17,801
CKPZ19	Dec 2019	4,703	6.31	6.31	0.00 0.00 %	12,183	-4.09 %	12,702	7.22 %	11,847	5.05 %	11,277	1.63 %	11,096
BEAUTYZ19	Dec 2019	4,499	2.36	2.10	0.26 12.38 %	14,079	12.00 %	12,570	-5.28 %	13,270	11.69 %	11,881	-6.98 %	12,773
TMBZ19X	Dec 2019	4,128	1.40	1.42	-0.02 -1.41 %	94,246	-1.59 %	95,767	13.52 %	84,363	0.56 %	83,891	8.29 %	77,466
GPSCZ19X	Dec 2019	3,395	92.50	86.50	6.00 6.94 %	4,096	-8.84 %	4,493	-7.49 %	4,857	12.27 %	4,326	2.83 %	4,207
TRUEZ19	Dec 2019	2,761	5.27	5.24	0.03 0.57 %	68,196	-2.02 %	69,600	3.75 %	67,083	-2.02 %	68,469	22.04 %	56,102

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19	(+/-)	16-Oct-19	22-Oct-19	21-Oct-19	Change
TMBU20	Sep 2020	85,000	460,500	20.23 %	383,000	79.81 %	213,000	80.51 %	118,000	252.24 %	33,500	1.38	1.40	-0.02 -1.4 %
JASZ19	Dec 2019	11,140	321,550	3.13 %	311,792	0.02 %	311,738	0.19 %	311,143	0.33 %	310,120	6.53	6.38	0.2 2.35 %
QHZ19	Dec 2019	517	117,597	-0.42 %	118,088	-0.40 %	118,567	0.01 %	118,554	0.55 %	117,909	2.66	2.60	0.06 2.31 %
SIRIZ19	Dec 2019	518	107,197	0.48 %	106,689	0.01 %	106,679	0.02 %	106,656	0.02 %	106,640	1.18	1.18	0 0 %
TMBZ19X	Dec 2019	4,128	94,246	-1.59 %	95,767	13.52 %	84,363	0.56 %	83,891	8.29 %	77,466	1.40	1.42	-0.02 -1.4 %
BLANDZ19	Dec 2019	1,781	93,858	0.39 %	93,492	0.70 %	92,838	0.14 %	92,706	0.17 %	92,553	1.48	1.47	0.01 0.68 %
TRUEH20	Mar 2020	22	82,729	0.01 %	82,719	0.00 %	82,715	-0.32 %	82,984	0.03 %	82,961	5.27	5.24	0.03 0.57 %
IRPCZ19	Dec 2019	2,075	73,646	2.79 %	71,647	0.00 %	71,650	-1.93 %	73,062	-8.06 %	79,463	3.47	3.40	0.07 2.06 %
TRUEZ19	Dec 2019	2,761	68,196	-2.02 %	69,600	3.75 %	67,083	-2.02 %	68,469	22.04 %	56,102	5.27	5.24	0.03 0.57 %
JASH20	Mar 2020	6	64,634	0.01 %	64,629	-1.06 %	65,320	3.17 %	63,314	0.01 %	63,310	6.53	6.32	0.2 3.32 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.40	0.30	14.29
GPSC	92.25	5.25	6.03
SPCG	22.60	1.20	5.61
BGRIM	51.00	2.25	4.62
BCPG	19.50	0.80	4.28
BH	120.00	3.50	3.00
GULF	177.00	5.00	2.91
AMATA	25.50	0.60	2.41
AEONTS	213.00	5.00	2.40
JAS	6.55	0.15	2.34

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TTA	4.88	-0.10	-2.01
GFPT	15.10	-0.30	-1.95
TCAP	54.25	-0.50	-0.91
ADVANC	231.00	-2.00	-0.86
DTAC	60.75	-0.50	-0.82
CHG	2.54	-0.02	-0.78
TISCO	98.25	-0.75	-0.76
TMB	1.42	-0.01	-0.70
KBANK	149.00	-1.00	-0.67
KTB	16.90	-0.10	-0.59

## 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
22/10/2019	41,162	32,163	8,999	21,885	26,238	-4,353	59,600	64,246	-4,646	122,647	352,260

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/10/2019	2,669	4,468	-1,799	5,173	6,879	-1,706	13,683	10,178	3,505	21,525	74,355

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/10/2019	0	0	0	417	603	-186	1,046	860	186	1,463	26,394