

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Oct-19	22-Oct-19	Change	24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19
S50V19	Oct 2019	1,082.80	1,085.90	-3.1 -0.29 %	44	-15.38 %	52	4.00 %	50	0.00 %	50	0.00 %	50
S50X19	Nov 2019	1,081.60	1,084.70	-3.1 -0.29 %	19	11.76 %	17	41.67 %	12	-7.69 %	13	0.00 %	13
S50Z19	Dec 2019	1,082.40	1,085.20	-2.8 -0.26 %	315,888	0.24 %	315,121	-0.08 %	315,387	-0.40 %	316,639	1.54 %	311,848
S50H20	Mar 2020	1,078.10	1,080.90	-2.8 -0.26 %	28,127	-0.31 %	28,214	2.08 %	27,640	1.20 %	27,311	3.44 %	26,402
S50M20	Jun 2020	1,074.40	1,076.70	-2.3 -0.21 %	7,498	2.24 %	7,334	2.75 %	7,138	1.77 %	7,014	-1.97 %	7,155
S50U20	Sep 2020	1,070.30	1,072.80	-2.5 -0.23 %	1,589	4.40 %	1,522	16.90 %	1,302	1.40 %	1,284	5.42 %	1,218

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Oct-19	22-Oct-19	Change	24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19
TMBU20	Sep 2020	98,826	1.42	1.38	0.04 2.90 %	553,326	20.16 %	460,500	20.23 %	383,000	79.81 %	213,000	80.51 %	118,000
JASZ19	Dec 2019	45,687	6.60	6.53	0.07 1.07 %	341,408	6.18 %	321,550	3.13 %	311,792	0.02 %	311,738	0.19 %	311,143
TMBM20X	Jun 2020	10,042	1.42	1.46	-0.04 -2.74 %	69,850	16.79 %	59,808	0.04 %	59,782	0.01 %	59,778	0.01 %	59,773
TMBZ19X	Dec 2019	8,631	1.39	1.40	-0.01 -0.71 %	87,860	-6.78 %	94,246	-1.59 %	95,767	13.52 %	84,363	0.56 %	83,891
CKPZ19	Dec 2019	6,714	6.54	6.31	0.23 3.65 %	10,710	-12.09 %	12,183	-4.09 %	12,702	7.22 %	11,847	5.05 %	11,277
WHAZ19	Dec 2019	6,572	4.77	4.77	0.00 0.00 %	52,892	5.00 %	50,373	2.05 %	49,362	2.13 %	48,334	4.41 %	46,293
TRUEM20	Jun 2020	5,001	5.26	5.35	-0.09 -1.68 %	67,500	8.00 %	62,500	0.00 %	62,500	0.08 %	62,449	0.00 %	62,448
CHGZ19	Dec 2019	5,000	2.52	2.52	0.00 0.00 %	15,702	-3.09 %	16,202	30.52 %	12,413	16.39 %	10,665	-0.02 %	10,667
BEAUTYZ19	Dec 2019	4,170	2.30	2.36	-0.06 -2.54 %	16,673	18.42 %	14,079	12.00 %	12,570	-5.28 %	13,270	11.69 %	11,881
GPSCZ19X	Dec 2019	2,728	92.92	92.50	0.42 0.45 %	4,808	17.38 %	4,096	-8.84 %	4,493	-7.49 %	4,857	12.27 %	4,326

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Oct-19	(+/-)	22-Oct-19	(+/-)	21-Oct-19	(+/-)	18-Oct-19	(+/-)	17-Oct-19	24-Oct-19	22-Oct-19	Change
TMBU20	Sep 2020	98,826	553,326	20.16 %	460,500	20.23 %	383,000	79.81 %	213,000	80.51 %	118,000	1.42	1.38	0.04 2.9 %
JASZ19	Dec 2019	45,687	341,408	6.18 %	321,550	3.13 %	311,792	0.02 %	311,738	0.19 %	311,143	6.60	6.53	0.07 1.07 %
QHZ19	Dec 2019	726	116,943	-0.56 %	117,597	-0.42 %	118,088	-0.40 %	118,567	0.01 %	118,554	2.67	2.66	0.01 0.38 %
SIRIZ19	Dec 2019	530	107,707	0.48 %	107,197	0.48 %	106,689	0.01 %	106,679	0.02 %	106,656	1.19	1.18	0.01 0.85 %
BLANDZ19	Dec 2019	2,113	94,766	0.97 %	93,858	0.39 %	93,492	0.70 %	92,838	0.14 %	92,706	1.46	1.48	-0.02 -1.4 %
TMBZ19X	Dec 2019	8,631	87,860	-6.78 %	94,246	-1.59 %	95,767	13.52 %	84,363	0.56 %	83,891	1.39	1.40	-0.01 -0.7 %
TRUEH20	Mar 2020	1,025	81,739	-1.20 %	82,729	0.01 %	82,719	0.00 %	82,715	-0.32 %	82,984	5.20	5.27	-0.07 -1.3 %
IRPCZ19	Dec 2019	628	73,125	-0.71 %	73,646	2.79 %	71,647	0.00 %	71,650	-1.93 %	73,062	3.45	3.47	-0.02 -0.6 %
TMBM20X	Jun 2020	10,042	69,850	16.79 %	59,808	0.04 %	59,782	0.01 %	59,778	0.01 %	59,773	1.42	1.46	-0.04 -2.7 %
TRUEM20	Jun 2020	5,001	67,500	8.00 %	62,500	0.00 %	62,500	0.08 %	62,449	0.00 %	62,448	5.26	5.35	-0.09 -1.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BCH	16.70	0.70	4.38
CKP	6.55	0.25	3.97
RATCH	81.50	3.00	3.82
BDMS	23.80	0.60	2.59
BGRIM	52.25	1.25	2.45
EGCO	384.00	9.00	2.40
JAS	6.70	0.15	2.29
AOT	78.00	1.00	1.30
PTTEP	118.50	1.50	1.28
HMPRO	16.50	0.20	1.23

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	18.60	-1.70	-8.37
KBANK	138.00	-11.00	-7.38
TU	14.10	-1.10	-7.24
SCB	106.50	-7.50	-6.58
CK	22.10	-1.30	-5.56
THAI	7.50	-0.40	-5.06
BEAUTY	2.28	-0.12	-5.00
GFPT	14.40	-0.70	-4.64
STA	10.40	-0.50	-4.59
KCE	14.40	-0.60	-4.00

## 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
24/10/2019	48,091	43,283	4,808	35,114	34,190	924	75,298	81,030	-5,732	158,503	353,165

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/10/2019	3,424	2,696	728	6,159	5,065	1,094	8,728	10,550	-1,822	18,311	72,406

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/10/2019	0	0	0	514	775	-261	816	555	261	1,330	26,627