

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Oct-19	28-Oct-19	Change	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19
S50V19	Oct 2019	1,066.40	1,070.30	-3.9 -0.36 %	25	-37.50 %	40	-9.09 %	44	0.00 %	44	-15.38 %	52
S50X19	Nov 2019	1,072.80	1,068.50	4.3 0.4 %	28	-3.45 %	29	16.00 %	25	31.58 %	19	11.76 %	17
S50Z19	Dec 2019	1,064.40	1,067.50	-3.1 -0.29 %	334,662	1.61 %	329,348	-0.18 %	329,934	4.45 %	315,888	0.24 %	315,121
S50H20	Mar 2020	1,059.50	1,062.80	-3.3 -0.31 %	33,549	3.36 %	32,459	10.48 %	29,381	4.46 %	28,127	-0.31 %	28,214
S50M20	Jun 2020	1,056.10	1,059.30	-3.2 -0.3 %	7,921	-3.04 %	8,169	2.69 %	7,955	6.09 %	7,498	2.24 %	7,334
S50U20	Sep 2020	1,052.10	1,055.00	-2.9 -0.27 %	1,934	0.26 %	1,929	9.60 %	1,760	10.76 %	1,589	4.40 %	1,522

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Oct-19	28-Oct-19	Change	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19
TMBU20	Sep 2020	21,001	1.43	1.45	-0.02 -1.38 %	554,826	3.74 %	534,827	-3.52 %	554,327	0.18 %	553,326	20.16 %	460,500
TRUEZ19	Dec 2019	5,762	5.00	5.00	0.00 0.00 %	68,473	-2.68 %	70,356	0.90 %	69,728	3.66 %	67,265	-1.37 %	68,196
CKPZ19	Dec 2019	5,581	6.26	6.26	0.00 0.00 %	8,573	-19.53 %	10,654	-13.32 %	12,291	14.76 %	10,710	-12.09 %	12,183
JASZ19	Dec 2019	5,156	6.43	6.46	-0.03 -0.46 %	350,344	-0.43 %	351,853	1.74 %	345,830	1.30 %	341,408	6.18 %	321,550
TRUEH20	Mar 2020	4,436	5.00	5.00	0.00 0.00 %	79,449	-2.89 %	81,817	0.04 %	81,783	0.05 %	81,739	-1.20 %	82,729
BEAUTYZ19	Dec 2019	3,411	2.17	2.28	-0.11 -4.82 %	14,497	-16.46 %	17,353	1.11 %	17,162	2.93 %	16,673	18.42 %	14,079
CPFH20	Mar 2020	3,403	25.02	24.73	0.29 1.17 %	26,738	4.71 %	25,536	-6.83 %	27,409	-2.14 %	28,007	0.72 %	27,806
BANPUZ19	Dec 2019	3,366	11.24	11.50	-0.26 -2.26 %	22,462	-4.02 %	23,402	4.72 %	22,347	-18.18 %	27,312	-1.74 %	27,797
WHAZ19	Dec 2019	3,081	4.65	4.66	-0.01 -0.21 %	45,860	-3.20 %	47,376	-0.59 %	47,656	-9.90 %	52,892	5.00 %	50,373
TRUEM20	Jun 2020	3,002	5.11	5.09	0.02 0.39 %	70,025	4.48 %	67,023	-2.90 %	69,022	2.25 %	67,500	8.00 %	62,500

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	(+/-)	22-Oct-19	29-Oct-19	28-Oct-19	Change
TMBU20	Sep 2020	21,001	554,826	3.74 %	534,827	-3.52 %	554,327	0.18 %	553,326	20.16 %	460,500	1.43	1.45	-0.02 -1.4 %
JASZ19	Dec 2019	5,156	350,344	-0.43 %	351,853	1.74 %	345,830	1.30 %	341,408	6.18 %	321,550	6.43	6.46	-0.03 -0.5 %
SIRIH20	Mar 2020	52	344,091	0.01 %	344,049	0.01 %	344,012	1.18 %	339,990	0.00 %	339,974	1.10	1.09	0.01 0.92 %
SIRIZ19	Dec 2019	38	107,803	0.01 %	107,791	0.07 %	107,720	0.01 %	107,707	0.48 %	107,197	1.13	1.12	0.01 0.89 %
BLANDZ19	Dec 2019	2,752	91,891	-1.76 %	93,533	-0.13 %	93,659	-1.17 %	94,766	0.97 %	93,858	1.41	1.42	-0.01 -0.7 %
TMBZ19X	Dec 2019	1,161	89,901	0.99 %	89,017	1.64 %	87,583	-0.32 %	87,860	-6.78 %	94,246	1.38	1.37	0.01 0.73 %
TRUEH20	Mar 2020	4,436	79,449	-2.89 %	81,817	0.04 %	81,783	0.05 %	81,739	-1.20 %	82,729	5.00	5.00	0 0 %
QHZ19	Dec 2019	555	73,580	-0.07 %	73,628	-0.74 %	74,175	-36.57 %	116,943	-0.56 %	117,597	2.58	2.60	-0.02 -0.8 %
IRPCZ19	Dec 2019	1,119	72,697	1.39 %	71,700	-0.58 %	72,115	-1.38 %	73,125	-0.71 %	73,646	3.21	3.19	0.02 0.63 %
TMBM20X	Jun 2020	116	70,109	0.17 %	69,993	0.15 %	69,885	0.05 %	69,850	16.79 %	59,808	1.37	1.41	-0.04 -2.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	17.30	1.00	6.13
RS	15.70	0.60	3.97
VGI	9.85	0.30	3.14
ERW	5.40	0.15	2.86
ADVANC	238.00	6.00	2.59
S	3.22	0.08	2.55
STPI	6.20	0.15	2.48
GLOBAL	15.00	0.30	2.04
TOP	65.00	1.25	1.96
IRPC	3.22	0.06	1.90

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	42.50	-4.50	-9.57
GPSC	84.25	-7.50	-8.17
BEAUTY	2.12	-0.16	-7.02
BGRIM	48.75	-2.50	-4.88
KBANK	131.00	-5.00	-3.68
SPALI	16.30	-0.60	-3.55
EGCO	361.00	-13.00	-3.48
EA	45.50	-1.50	-3.19
RATCH	76.00	-2.50	-3.18
GULF	164.50	-5.00	-2.95

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
29/10/2019	50,435	36,335	14,100	28,109	29,285	-1,176	81,116	94,040	-12,924	159,660	378,119

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2019	3,288	12,195	-8,907	13,191	14,056	-865	22,432	12,660	9,772	38,911	76,882

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/10/2019	0	0	0	511	176	335	334	669	-335	845	27,626