

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Oct-19	29-Oct-19	Change	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19
S50X19	Nov 2019	1,074.70	1,072.80	1.9 0.18 %	27	-3.57 %	28	-3.45 %	29	16.00 %	25	31.58 %	19
S50Z19	Dec 2019	1,074.50	1,064.40	10.1 0.95 %	329,348	-1.59 %	334,662	1.61 %	329,348	-0.18 %	329,934	4.45 %	315,888
S50F20	Jan 2020	1,072.00	1,062.60	9.4 0.88 %	3	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50H20	Mar 2020	1,068.90	1,059.50	9.4 0.89 %	35,376	5.45 %	33,549	3.36 %	32,459	10.48 %	29,381	4.46 %	28,127
S50M20	Jun 2020	1,065.50	1,056.10	9.4 0.89 %	8,322	5.06 %	7,921	-3.04 %	8,169	2.69 %	7,955	6.09 %	7,498
S50U20	Sep 2020	1,061.00	1,052.10	8.9 0.85 %	2,048	5.89 %	1,934	0.26 %	1,929	9.60 %	1,760	10.76 %	1,589

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Oct-19	29-Oct-19	Change	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19
TMBU20	Sep 2020	20,501	1.46	1.43	0.03 2.10 %	575,327	3.70 %	554,826	3.74 %	534,827	-3.52 %	554,327	0.18 %	553,326
TMBH20X	Mar 2020	14,540	1.40	1.39	0.01 0.72 %	36,724	-23.78 %	48,184	0.01 %	48,177	0.02 %	48,167	2.12 %	47,165
TMBZ19X	Dec 2019	9,142	1.39	1.38	0.01 0.72 %	82,860	-7.83 %	89,901	0.99 %	89,017	1.64 %	87,583	-0.32 %	87,860
CHGZ19	Dec 2019	6,103	2.54	2.51	0.03 1.20 %	17,608	19.71 %	14,709	-3.26 %	15,204	0.05 %	15,197	-3.22 %	15,702
GPSCZ19X	Dec 2019	6,069	83.66	84.54	-0.88 -1.04 %	5,378	-7.96 %	5,843	15.43 %	5,062	37.00 %	3,695	-23.15 %	4,808
EAZ19	Dec 2019	5,909	41.87	45.30	-3.43 -7.57 %	4,475	-22.99 %	5,811	6.82 %	5,440	4.00 %	5,231	1.79 %	5,139
WHAZ19	Dec 2019	5,080	4.67	4.65	0.02 0.43 %	45,328	-1.16 %	45,860	-3.20 %	47,376	-0.59 %	47,656	-9.90 %	52,892
PRMH20	Mar 2020	4,840	8.30	8.44	-0.14 -1.66 %	2,923	-62.35 %	7,763	-0.03 %	7,765	0.00 %	7,765	0.03 %	7,763
PRMM20	Jun 2020	4,840	8.29	8.44	-0.15 -1.78 %	4,841	1,000.00 %	1	0.00 %	1	0.00 %	1	0.00 %	1
IRPCZ19	Dec 2019	4,123	3.33	3.21	0.12 3.74 %	72,175	-0.72 %	72,697	1.39 %	71,700	-0.58 %	72,115	-1.38 %	73,125

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	(+/-)	24-Oct-19	30-Oct-19	29-Oct-19	Change
TMBU20	Sep 2020	20,501	575,327	3.70 %	554,826	3.74 %	534,827	-3.52 %	554,327	0.18 %	553,326	1.46	1.43	0.03 2.1 %
JASZ19	Dec 2019	1,888	348,968	-0.39 %	350,344	-0.43 %	351,853	1.74 %	345,830	1.30 %	341,408	6.21	6.43	-0.2 -3.4 %
SIRIH20	Mar 2020	1	344,092	0.00 %	344,091	0.01 %	344,049	0.01 %	344,012	1.18 %	339,990	1.10	1.10	0 0 %
SIRIZ19	Dec 2019	39	107,807	0.00 %	107,803	0.01 %	107,791	0.07 %	107,720	0.01 %	107,707	1.13	1.13	0 0 %
BLANDZ19	Dec 2019	2,045	92,893	1.09 %	91,891	-1.76 %	93,533	-0.13 %	93,659	-1.17 %	94,766	1.40	1.41	-0.01 -0.7 %
TMBZ19X	Dec 2019	9,142	82,860	-7.83 %	89,901	0.99 %	89,017	1.64 %	87,583	-0.32 %	87,860	1.39	1.38	0.01 0.72 %
TRUEH20	Mar 2020	523	78,966	-0.61 %	79,449	-2.89 %	81,817	0.04 %	81,783	0.05 %	81,739	5.07	5.00	0.07 1.4 %
QHZ19	Dec 2019	3,043	75,118	2.09 %	73,580	-0.07 %	73,628	-0.74 %	74,175	-36.57 %	116,943	2.56	2.58	-0.02 -0.8 %
IRPCZ19	Dec 2019	4,123	72,175	-0.72 %	72,697	1.39 %	71,700	-0.58 %	72,115	-1.38 %	73,125	3.33	3.21	0.1 3.74 %
TMBM20X	Jun 2020	57	70,166	0.08 %	70,109	0.17 %	69,993	0.15 %	69,885	0.05 %	69,850	1.41	1.37	0.04 2.92 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	14.40	0.90	6.67
IVL	28.25	1.75	6.60
BBL	176.50	10.00	6.01
DTAC	62.25	2.50	4.18
TOP	67.50	2.50	3.85
KBANK	136.00	5.00	3.82
IRPC	3.34	0.12	3.73
BANPU	11.60	0.40	3.57
KKP	66.00	2.25	3.53
AMATA	25.25	0.85	3.48

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	41.50	-4.00	-8.79
RATCH	72.75	-3.25	-4.28
UNIQ	8.55	-0.35	-3.93
CBG	81.75	-3.25	-3.82
BGRIM	47.00	-1.75	-3.59
STEC	16.80	-0.60	-3.45
GULF	159.50	-5.00	-3.04
CKP	6.10	-0.15	-2.40
PRM	8.25	-0.20	-2.37
JAS	6.30	-0.15	-2.33

## 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
30/10/2019	44,466	45,216	-750	29,433	31,531	-2,098	103,141	100,293	2,848	177,040	375,150

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2019	6,552	9,057	-2,505	15,429	16,591	-1,162	19,094	15,427	3,667	41,075	83,679

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/10/2019	0	0	0	5	5	0	128	128	0	133	27,643