

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Oct-19	30-Oct-19	Change	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	
S50X19	Nov 2019	1,072.10	1,074.70	-2.6 -0.24 %	26	-3.70 %	27	-3.57 %	28	-3.45 %	29	16.00 %	25	
S50Z19	Dec 2019	1,068.30	1,074.50	-6.2 -0.58 %	331,429	0.63 %	329,348	-1.59 %	334,662	1.61 %	329,348	-0.18 %	329,934	
S50F20	Jan 2020	1,067.00	1,072.00	-5 -0.47 %	11	266.67 %	3	0.00 %	0	0.00 %	0	0.00 %	0	
S50H20	Mar 2020	1,063.20	1,068.90	-5.7 -0.53 %	34,650	-2.05 %	35,376	5.45 %	33,549	3.36 %	32,459	10.48 %	29,381	
S50M20	Jun 2020	1,059.50	1,065.50	-6 -0.56 %	8,346	0.29 %	8,322	5.06 %	7,921	-3.04 %	8,169	2.69 %	7,955	
S50U20	Sep 2020	1,055.70	1,061.00	-5.3 -0.5 %	2,046	-0.10 %	2,048	5.89 %	1,934	0.26 %	1,929	9.60 %	1,760	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			31-Oct-19	30-Oct-19	Change	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	
TMBU20	Sep 2020	22,501	1.44	1.46	-0.02 -1.37 %	553,827	-3.74 %	575,327	3.70 %	554,826	3.74 %	534,827	-3.52 %	554,327	
JASH20	Mar 2020	8,609	6.14	6.09	0.05 0.82 %	68,656	0.01 %	68,652	1.48 %	67,652	0.00 %	67,650	7.13 %	63,148	
WHAZ19	Dec 2019	6,526	4.69	4.67	0.02 0.43 %	49,334	8.84 %	45,328	-1.16 %	45,860	-3.20 %	47,376	-0.59 %	47,656	
PLANBZ19	Dec 2019	4,006	8.70	8.60	0.10 1.16 %	12,733	-13.57 %	14,733	7.28 %	13,733	-6.79 %	14,733	-0.03 %	14,738	
CHGZ19	Dec 2019	3,902	2.55	2.54	0.01 0.39 %	17,106	-2.85 %	17,608	19.71 %	14,709	-3.26 %	15,204	0.05 %	15,197	
TMBZ19X	Dec 2019	3,379	1.40	1.39	0.01 0.72 %	79,782	-3.71 %	82,860	-7.83 %	89,901	0.99 %	89,017	1.64 %	87,583	
JASZ19	Dec 2019	3,110	6.20	6.21	-0.01 -0.16 %	348,954	0.00 %	348,968	-0.39 %	350,344	-0.43 %	351,853	1.74 %	345,830	
IRPCZ19	Dec 2019	2,810	3.40	3.33	0.07 2.10 %	69,606	-3.56 %	72,175	-0.72 %	72,697	1.39 %	71,700	-0.58 %	72,115	
TRUEZ19	Dec 2019	2,733	5.05	5.07	-0.02 -0.39 %	67,978	-2.11 %	69,442	1.42 %	68,473	-2.68 %	70,356	0.90 %	69,728	
GPSCZ19X	Dec 2019	2,639	82.00	83.66	-1.66 -1.98 %	5,672	5.47 %	5,378	-7.96 %	5,843	15.43 %	5,062	37.00 %	3,695	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			* 31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	(+/-)	25-Oct-19	31-Oct-19	30-Oct-19	Change	
TMBU20	Sep 2020	22,501	553,827	-3.74 %	575,327	3.70 %	554,826	3.74 %	534,827	-3.52 %	554,327	1.44	1.46	-0.02 -1.4 %	
JASZ19	Dec 2019	3,110	348,954	0.00 %	348,968	-0.39 %	350,344	-0.43 %	351,853	1.74 %	345,830	6.20	6.21	-0.01 -0.2 %	
SIRIH20	Mar 2020	41	344,133	0.01 %	344,092	0.00 %	344,091	0.01 %	344,049	0.01 %	344,012	1.12	1.10	0.02 1.82 %	
SIRIZ19	Dec 2019	585	108,329	0.48 %	107,807	0.00 %	107,803	0.01 %	107,791	0.07 %	107,720	1.15	1.13	0.02 1.77 %	
BLANDZ19	Dec 2019	1,047	92,883	-0.01 %	92,893	1.09 %	91,891	-1.76 %	93,533	-0.13 %	93,659	1.40	1.40	0 0 %	
TMBZ19X	Dec 2019	3,379	79,782	-3.71 %	82,860	-7.83 %	89,901	0.99 %	89,017	1.64 %	87,583	1.40	1.39	0.01 0.72 %	
TRUEH20	Mar 2020	32	78,998	0.04 %	78,966	-0.61 %	79,449	-2.89 %	81,817	0.04 %	81,783	5.07	5.07	0 0 %	
QHZ19	Dec 2019	1,241	73,910	-1.61 %	75,118	2.09 %	73,580	-0.07 %	73,628	-0.74 %	74,175	2.60	2.56	0.04 1.56 %	
IRPCZ19	Dec 2019	2,810	69,606	-3.56 %	72,175	-0.72 %	72,697	1.39 %	71,700	-0.58 %	72,115	3.40	3.33	0.07 2.1 %	
TRUEM20	Jun 2020	1	69,046	0.00 %	69,045	-1.40 %	70,025	4.48 %	67,023	-2.90 %	69,022	5.12	5.15	-0.03 -0.6 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	14.60	1.00	7.35
ESSO	7.35	0.30	4.26
CBG	84.25	2.50	3.06
SIRI	1.14	0.03	2.70
KTC	41.50	1.00	2.47
DELTA	44.00	1.00	2.33
KBANK	139.00	3.00	2.21
BGRIM	48.00	1.00	2.13
KCE	14.70	0.30	2.08
IRPC	3.40	0.06	1.80

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ADVANC	229.00	-9.00	-3.78
INTUCH	66.00	-2.25	-3.30
STPI	5.90	-0.15	-2.48
AMATA	24.80	-0.45	-1.78
EGCO	347.00	-6.00	-1.70
PTTEP	120.50	-2.00	-1.63
BLAND	1.37	-0.02	-1.44
BBL	174.00	-2.50	-1.42
EA	41.00	-0.50	-1.20
GPSC	82.25	-1.00	-1.20

## 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
31/10/2019	48,505	45,614	2,891	29,495	28,109	1,386	94,420	98,697	-4,277	172,420	376,508

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2019	6,681	3,511	3,170	10,413	9,283	1,130	13,533	17,833	-4,300	30,627	76,445

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/10/2019	0	0	0	1,624	1,982	-358	2,481	2,123	358	4,105	28,066