

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Nov-19	31-Oct-19	Change	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19
S50Z19	Dec 2019	1,067.40	1,068.30	-0.9 -0.08 %	330,395	-0.31 %	331,429	0.63 %	329,348	-1.59 %	334,662	1.61 %	329,348
S50F20	Jan 2020	1,064.90	1,067.00	-2.1 -0.2 %	13	18.18 %	11	266.67 %	3	0.00 %	0	0.00 %	0
S50H20	Mar 2020	1,062.00	1,063.20	-1.2 -0.11 %	34,620	-0.09 %	34,650	-2.05 %	35,376	5.45 %	33,549	3.36 %	32,459
S50M20	Jun 2020	1,058.00	1,059.50	-1.5 -0.14 %	8,541	2.34 %	8,346	0.29 %	8,322	5.06 %	7,921	-3.04 %	8,169
S50U20	Sep 2020	1,054.20	1,055.70	-1.5 -0.14 %	2,060	0.68 %	2,046	-0.10 %	2,048	5.89 %	1,934	0.26 %	1,929

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Nov-19	31-Oct-19	Change	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19
JASZ19	Dec 2019	163,730	4.46	6.20	-1.74 28.06 %	215,064	-38.37 %	348,954	0.00 %	348,968	-0.39 %	350,344	-0.43 %	351,853
TMBU20	Sep 2020	59,250	1.43	1.44	-0.01 -0.69 %	494,577	-10.70 %	553,827	-3.74 %	575,327	3.70 %	554,826	3.74 %	534,827
JASH20	Mar 2020	24,079	4.35	6.14	-1.79 29.15 %	56,196	-18.15 %	68,656	0.01 %	68,652	1.48 %	67,652	0.00 %	67,650
BANPUH20	Mar 2020	23,931	12.30	11.46	0.84 7.33 %	27,221	657.40 %	3,594	9.11 %	3,294	27.97 %	2,574	19.61 %	2,152
BANPUZ19	Dec 2019	23,453	12.27	11.60	0.67 5.78 %	40,811	108.75 %	19,550	-1.43 %	19,834	-11.70 %	22,462	-4.02 %	23,402
CPFH20	Mar 2020	8,202	24.84	25.20	-0.36 -1.43 %	24,293	-6.89 %	26,091	-0.76 %	26,290	-1.68 %	26,738	4.71 %	25,536
TRUEM20	Jun 2020	8,001	5.00	5.12	-0.12 -2.34 %	61,046	-11.59 %	69,046	0.00 %	69,045	-1.40 %	70,025	4.48 %	67,023
JASM20	Jun 2020	6,001	4.18	5.97	-1.79 29.98 %	16,872	-15.10 %	19,872	0.00 %	19,872	0.00 %	19,872	0.00 %	19,872
PRMH20	Mar 2020	4,840	8.44	8.49	-0.05 -0.59 %	7,763	165.58 %	2,923	0.00 %	2,923	-62.35 %	7,763	-0.03 %	7,765
PRMM20	Jun 2020	4,840	8.44	8.49	-0.05 -0.59 %	1	-99.98 %	4,841	0.00 %	4,841	100.00 %	1	0.00 %	1

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	(+/-)	28-Oct-19	01-Nov-19	31-Oct-19	Change
TMBU20	Sep 2020	59,250	494,577	-10.70 %	553,827	-3.74 %	575,327	3.70 %	554,826	3.74 %	534,827	1.43	1.44	-0.01 -0.7 %
JASZ19	Dec 2019	163,730	215,064	-38.37 %	348,954	0.00 %	348,968	-0.39 %	350,344	-0.43 %	351,853	4.46	6.20	-2 -28 %
SIRIZ19	Dec 2019	55	108,340	0.01 %	108,329	0.48 %	107,807	0.00 %	107,803	0.01 %	107,791	1.15	1.15	0 0 %
BLANDZ19	Dec 2019	3,931	90,334	-2.74 %	92,883	-0.01 %	92,893	1.09 %	91,891	-1.76 %	93,533	1.39	1.40	-0.01 -0.7 %
TMBZ19X	Dec 2019	345	79,884	0.13 %	79,782	-3.71 %	82,860	-7.83 %	89,901	0.99 %	89,017	1.41	1.40	0.01 0.71 %
TRUEH20	Mar 2020	2,559	76,547	-3.10 %	78,998	0.04 %	78,966	-0.61 %	79,449	-2.89 %	81,817	4.93	5.07	-0.1 -2.8 %
QHZ19	Dec 2019	527	74,418	0.69 %	73,910	-1.61 %	75,118	2.09 %	73,580	-0.07 %	73,628	2.56	2.60	-0.04 -1.5 %
TMBM20X	Jun 2020	1,000	71,169	1.43 %	70,169	0.00 %	70,166	0.08 %	70,109	0.17 %	69,993	1.40	1.39	0.01 0.72 %
IRPCZ19	Dec 2019	1,089	70,575	1.39 %	69,606	-3.56 %	72,175	-0.72 %	72,697	1.39 %	71,700	3.35	3.40	-0.05 -1.5 %
TRUEZ19	Dec 2019	3,053	69,646	2.45 %	67,978	-2.11 %	69,442	1.42 %	68,473	-2.68 %	70,356	4.93	5.05	-0.1 -2.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	8.70	1.30	17.57
BANPU	12.30	0.70	6.03
GUNKUL	3.00	0.08	2.74
EA	41.75	0.75	1.83
KTC	42.25	0.75	1.81
MINT	36.50	0.50	1.39
HMPRO	17.40	0.20	1.16
ROBINS	66.00	0.75	1.15
PLANB	8.85	0.10	1.14
TASCO	21.50	0.20	0.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	4.38	-1.87	-29.92
CPN	61.50	-2.50	-3.91
BEC	6.45	-0.20	-3.01
CPALL	75.75	-2.25	-2.88
TU	14.20	-0.40	-2.74
INTUCH	64.25	-1.75	-2.65
CPF	24.60	-0.65	-2.57
STPI	5.75	-0.15	-2.54
AEONTS	199.00	-5.00	-2.45
ORI	6.75	-0.15	-2.17

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
01/11/2019	40,371	46,832	-6,461	32,662	30,889	1,773	109,594	104,906	4,688	182,627	375,655

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2019	4,082	2,241	1,841	13,791	9,734	4,057	18,203	24,101	-5,898	36,076	77,492

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/11/2019	0	0	0	946	1,464	-518	831	313	518	1,777	28,532