

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Nov-19	01-Nov-19	Change	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19
S50Z19	Dec 2019	1,092.40	1,067.40	25 2.34 %	333,411	0.91 %	330,395	-0.31 %	331,429	0.63 %	329,348	-1.59 %	334,662
S50F20	Jan 2020	1,088.80	1,064.90	23.9 2.24 %	27	107.69 %	13	18.18 %	11	266.67 %	3	0.00 %	0
S50H20	Mar 2020	1,086.10	1,062.00	24.1 2.27 %	34,425	-0.56 %	34,620	-0.09 %	34,650	-2.05 %	35,376	5.45 %	33,549
S50M20	Jun 2020	1,081.50	1,058.00	23.5 2.22 %	8,648	1.25 %	8,541	2.34 %	8,346	0.29 %	8,322	5.06 %	7,921
S50U20	Sep 2020	1,077.40	1,054.20	23.2 2.2 %	2,624	27.38 %	2,060	0.68 %	2,046	-0.10 %	2,048	5.89 %	1,934

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Nov-19	01-Nov-19	Change	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19
JASZ19	Dec 2019	136,056	4.66	4.46	0.20 4.48 %	115,793	-46.16 %	215,064	-38.37 %	348,954	0.00 %	348,968	-0.39 %	350,344
JASH20	Mar 2020	50,315	4.52	4.35	0.17 3.91 %	43,315	-22.92 %	56,196	-18.15 %	68,656	0.01 %	68,652	1.48 %	67,652
BANPUZ19	Dec 2019	35,953	11.70	12.27	-0.57 -4.65 %	36,148	-11.43 %	40,811	108.75 %	19,550	-1.43 %	19,834	-11.70 %	22,462
BANPUH20	Mar 2020	23,988	11.68	12.30	-0.62 -5.04 %	6,536	-75.99 %	27,221	357.40 %	3,594	9.11 %	3,294	27.97 %	2,574
TRUEZ19	Dec 2019	13,533	5.05	4.93	0.12 2.43 %	63,707	-8.53 %	69,646	2.45 %	67,978	-2.11 %	69,442	1.42 %	68,473
WHAZ19	Dec 2019	5,553	4.69	4.63	0.06 1.30 %	47,870	-5.88 %	50,863	3.10 %	49,334	8.84 %	45,328	-1.16 %	45,860
BGRIMZ19	Dec 2019	5,230	52.00	47.58	4.42 9.29 %	4,042	27.95 %	3,159	4.36 %	3,027	54.28 %	1,962	-14.25 %	2,288
CPFH20	Mar 2020	4,703	25.28	24.84	0.44 1.77 %	23,995	-1.23 %	24,293	-6.89 %	26,091	-0.76 %	26,290	-1.68 %	26,738
GPSCZ19X	Dec 2019	4,102	88.00	82.80	5.20 6.28 %	5,039	11.21 %	4,531	-20.12 %	5,672	5.47 %	5,378	-7.96 %	5,843
CHGZ19	Dec 2019	4,006	2.57	2.54	0.03 1.18 %	15,207	3.41 %	14,706	-14.03 %	17,106	-2.85 %	17,608	19.71 %	14,709

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	(+/-)	29-Oct-19	04-Nov-19	01-Nov-19	Change
TMBU20	Sep 2020	2,000	494,577	0.00 %	494,577	-10.70 %	553,827	-3.74 %	575,327	3.70 %	554,826	1.39	1.43	-0.04 -2.8 %
SIRIH20	Mar 2020	551	344,724	0.16 %	344,173	0.01 %	344,133	0.01 %	344,092	0.00 %	344,091	1.17	1.12	0.05 4.46 %
JASZ19	Dec 2019	136,056	115,793	-46.16 %	215,064	-38.37 %	348,954	0.00 %	348,968	-0.39 %	350,344	4.66	4.46	0.2 4.48 %
SIRIZ19	Dec 2019	109	108,318	-0.02 %	108,340	0.01 %	108,329	0.48 %	107,807	0.00 %	107,803	1.17	1.15	0.02 1.74 %
BLANDZ19	Dec 2019	2,078	92,398	2.28 %	90,334	-2.74 %	92,883	-0.01 %	92,893	1.09 %	91,891	1.38	1.39	-0.01 -0.7 %
TMBZ19X	Dec 2019	128	79,870	-0.02 %	79,884	0.13 %	79,782	-3.71 %	82,860	-7.83 %	89,901	1.41	1.41	0 0 %
TRUEH20	Mar 2020	3,066	76,609	0.08 %	76,547	-3.10 %	78,998	0.04 %	78,966	-0.61 %	79,449	5.05	4.93	0.1 2.43 %
QHZ19	Dec 2019	2,729	72,700	-2.31 %	74,418	0.69 %	73,910	-1.61 %	75,118	2.09 %	73,580	2.61	2.56	0.05 1.95 %
TMBM20X	Jun 2020	2	71,170	0.00 %	71,169	1.43 %	70,169	0.00 %	70,166	0.08 %	70,109	1.40	1.40	0 0 %
IRPCZ19	Dec 2019	1,110	69,537	-1.47 %	70,575	1.39 %	69,606	-3.56 %	72,175	-0.72 %	72,697	3.45	3.35	0.1 2.99 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	4.90	0.52	11.87
BGRIM	52.50	4.75	9.95
GPSC	88.25	5.75	6.97
GULF	172.00	9.50	5.85
CK	21.20	1.10	5.47
KCE	15.50	0.80	5.44
BH	126.00	6.50	5.44
PTTGC	53.75	2.75	5.39
IVL	29.75	1.50	5.31
GFPT	14.20	0.70	5.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	8.00	-0.70	-8.05
BANPU	11.70	-0.60	-4.88
TU	13.90	-0.30	-2.11
SPCG	20.60	-0.30	-1.44
UNIQ	8.60	-0.05	-0.58
HMPRO	17.30	-0.10	-0.57
BDMS	23.90	-0.10	-0.42
TPIPL	1.31	0.00	0.00
ROBINS	66.00	0.00	0.00
MINT	36.50	0.00	0.00
BLAND	1.37	0.00	0.00

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
04/11/2019	76,349	59,533	16,816	52,354	56,695	-4,341	132,226	144,701	-12,475	260,929	379,161

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2019	6,955	5,484	1,471	11,739	11,922	-183	22,567	23,855	-1,288	41,261	77,164

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/11/2019	0	0	0	211	53	158	192	350	-158	403	28,502