

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Nov-19	04-Nov-19	Change	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19
S50X19	Nov 2019	1,097.50	1,091.50	6 0.55 %	26	0.00 %	26	0.00 %	26	0.00 %	26	-3.70 %	27
S50Z19	Dec 2019	1,096.70	1,092.40	4.3 0.39 %	333,374	-0.01 %	333,411	0.91 %	330,395	-0.31 %	331,429	0.63 %	329,348
S50F20	Jan 2020	1,094.90	1,088.80	6.1 0.56 %	32	18.52 %	27	107.69 %	13	18.18 %	11	266.67 %	3
S50H20	Mar 2020	1,090.50	1,086.10	4.4 0.41 %	34,535	0.32 %	34,425	-0.56 %	34,620	-0.09 %	34,650	-2.05 %	35,376
S50M20	Jun 2020	1,085.60	1,081.50	4.1 0.38 %	8,332	-3.65 %	8,648	1.25 %	8,541	2.34 %	8,346	0.29 %	8,322
S50U20	Sep 2020	1,081.20	1,077.40	3.8 0.35 %	2,658	1.30 %	2,624	27.38 %	2,060	0.68 %	2,046	-0.10 %	2,048

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Nov-19	04-Nov-19	Change	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19
JASZ19	Dec 2019	36,028	4.86	4.66	0.20 4.29 %	108,503	-6.30 %	115,793	-46.16 %	215,064	-38.37 %	348,954	0.00 %	348,968
JASH20	Mar 2020	13,533	4.77	4.52	0.25 5.53 %	44,834	3.51 %	43,315	-22.92 %	56,196	-18.15 %	68,656	0.01 %	68,652
BTSZ19	Dec 2019	12,624	13.58	13.35	0.23 1.72 %	21,300	15.50 %	18,441	9.09 %	16,904	3.16 %	16,386	3.57 %	15,821
CPFH20	Mar 2020	11,205	25.68	25.28	0.40 1.58 %	23,199	-3.32 %	23,995	-1.23 %	24,293	-6.89 %	26,091	-0.76 %	26,290
PLANBZ19	Dec 2019	9,681	9.37	9.00	0.37 4.11 %	11,169	4.19 %	10,720	-8.63 %	11,733	-7.85 %	12,733	-13.57 %	14,733
SUPERZ19	Dec 2019	9,021	0.59	0.60	-0.01 -1.67 %	52,265	-8.74 %	57,271	-1.72 %	58,276	0.01 %	58,270	1.75 %	57,270
PRMM20	Jun 2020	6,640	8.94	8.79	0.15 1.71 %	5,741	537.18 %	901	100.00 %	1	-99.98 %	4,841	0.00 %	4,841
WHAZ19	Dec 2019	6,539	4.66	4.69	-0.03 -0.64 %	50,874	6.28 %	47,870	-5.88 %	50,863	3.10 %	49,334	8.84 %	45,328
CHGZ19	Dec 2019	5,211	2.56	2.57	-0.01 -0.39 %	13,007	-14.47 %	15,207	3.41 %	14,706	-14.03 %	17,106	-2.85 %	17,608
PRMH20	Mar 2020	4,841	9.11	8.79	0.32 3.64 %	2,024	-70.51 %	6,863	-11.59 %	7,763	165.58 %	2,923	0.00 %	2,923

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	(+/-)	30-Oct-19	05-Nov-19	04-Nov-19	Change
TMBU20	Sep 2020	1	494,577	0.00 %	494,577	0.00 %	494,577	-10.70 %	553,827	-3.74 %	575,327	1.45	1.39	0.06 4.32 %
SIRIH20	Mar 2020	540	345,264	0.16 %	344,724	0.16 %	344,173	0.01 %	344,133	0.01 %	344,092	1.14	1.17	-0.03 -2.6 %
JASZ19	Dec 2019	36,028	108,503	-6.30 %	115,793	-46.16 %	215,064	-38.37 %	348,954	0.00 %	348,968	4.86	4.66	0.2 4.29 %
SIRIZ19	Dec 2019	40	108,348	0.03 %	108,318	-0.02 %	108,340	0.01 %	108,329	0.48 %	107,807	1.16	1.17	-0.01 -0.9 %
BLANDZ19	Dec 2019	72	92,384	-0.02 %	92,398	2.28 %	90,334	-2.74 %	92,883	-0.01 %	92,893	1.39	1.38	0.01 0.72 %
TMBZ19X	Dec 2019	357	79,796	-0.09 %	79,870	-0.02 %	79,884	0.13 %	79,782	-3.71 %	82,860	1.41	1.41	0 0 %
TRUEH20	Mar 2020	14	76,622	0.02 %	76,609	0.08 %	76,547	-3.10 %	78,998	0.04 %	78,966	5.03	5.05	-0.02 -0.4 %
QHZ19	Dec 2019	2,163	72,152	-0.75 %	72,700	-2.31 %	74,418	0.69 %	73,910	-1.61 %	75,118	2.62	2.61	0.01 0.38 %
TMBM20X	Jun 2020	19	71,189	0.03 %	71,170	0.00 %	71,169	1.43 %	70,169	0.00 %	70,166	1.40	1.40	0 0 %
IRPCZ19	Dec 2019	2,459	70,953	2.04 %	69,537	-1.47 %	70,575	1.39 %	69,606	-3.56 %	72,175	3.45	3.45	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	31.50	1.75	5.88
PLANB	9.40	0.35	3.87
SPALI	16.90	0.60	3.68
CPF	25.75	0.75	3.00
HANA	27.25	0.75	2.83
CENDEL	28.75	0.75	2.68
INTUCH	67.50	1.75	2.66
KBANK	146.00	3.50	2.46
CPN	64.75	1.50	2.37
ORI	7.00	0.15	2.19

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	62.25	-3.25	-4.96
MTC	59.50	-3.00	-4.80
GPSC	85.25	-3.00	-3.40
THAI	7.80	-0.20	-2.50
SPRC	8.90	-0.20	-2.20
GLOBAL	15.10	-0.30	-1.95
CK	20.80	-0.40	-1.89
TISCO	97.75	-1.75	-1.76
UNIQ	8.45	-0.15	-1.74
SUPER	0.59	-0.01	-1.67

## 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
05/11/2019	51,342	51,424	-82	32,322	29,715	2,607	81,155	83,680	-2,525	164,819	378,957

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/11/2019	1,999	5,513	-3,514	4,276	6,157	-1,881	15,242	9,847	5,395	21,517	80,671

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/11/2019	0	0	0	10	226	-216	329	113	216	339	28,542