

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Nov-19	05-Nov-19	Change	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19
S50Z19	Dec 2019	1,092.60	1,096.70	-4.1 -0.37 %	320,115	-3.98 %	333,374	-0.01 %	333,411	0.91 %	330,395	-0.31 %	331,429
S50F20	Jan 2020	1,090.40	1,094.90	-4.5 -0.41 %	34	6.25 %	32	18.52 %	27	107.69 %	13	18.18 %	11
S50H20	Mar 2020	1,086.80	1,090.50	-3.7 -0.34 %	34,863	0.95 %	34,535	0.32 %	34,425	-0.56 %	34,620	-0.09 %	34,650
S50M20	Jun 2020	1,082.50	1,085.60	-3.1 -0.29 %	7,946	-4.63 %	8,332	-3.65 %	8,648	1.25 %	8,541	2.34 %	8,346
S50U20	Sep 2020	1,077.50	1,081.20	-3.7 -0.34 %	2,705	1.77 %	2,658	1.30 %	2,624	27.38 %	2,060	0.68 %	2,046

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Nov-19	05-Nov-19	Change	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19
IRPCZ19	Dec 2019	25,670	3.57	3.45	0.12 3.48 %	72,325	1.93 %	70,953	2.04 %	69,537	-1.47 %	70,575	1.39 %	69,606
JASZ19	Dec 2019	8,269	4.83	4.86	-0.03 -0.62 %	107,457	-0.96 %	108,503	-6.30 %	115,793	-46.16 %	215,064	-38.37 %	348,954
QHZ19	Dec 2019	6,512	2.68	2.62	0.06 2.29 %	70,229	-2.67 %	72,152	-0.75 %	72,700	-2.31 %	74,418	0.69 %	73,910
BGRIMZ19	Dec 2019	5,786	50.40	51.73	-1.33 -2.57 %	5,218	-19.13 %	6,452	59.62 %	4,042	27.95 %	3,159	4.36 %	3,027
BTSZ19	Dec 2019	5,057	13.57	13.58	-0.01 -0.07 %	21,336	0.17 %	21,300	15.50 %	18,441	9.09 %	16,904	3.16 %	16,386
BANPUZ19	Dec 2019	4,601	11.85	11.80	0.05 0.42 %	34,593	-6.66 %	37,063	2.53 %	36,148	-11.43 %	40,811	108.75 %	19,550
TMBU20	Sep 2020	4,001	1.45	1.45	0.00 0.00 %	496,578	0.40 %	494,577	0.00 %	494,577	0.00 %	494,577	-10.70 %	553,827
CHGZ19	Dec 2019	3,801	2.56	2.56	0.00 0.00 %	15,607	19.99 %	13,007	-14.47 %	15,207	3.41 %	14,706	-14.03 %	17,106
TMBZ19X	Dec 2019	3,747	1.41	1.41	0.00 0.00 %	77,307	-3.12 %	79,796	-0.09 %	79,870	-0.02 %	79,884	0.13 %	79,782
MTCZ19	Dec 2019	3,071	59.75	58.50	1.25 2.14 %	2,649	7.38 %	2,467	5.88 %	2,330	0.09 %	2,328	4.49 %	2,228

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	(+/-)	31-Oct-19	06-Nov-19	05-Nov-19	Change
TMBU20	Sep 2020	4,001	496,578	0.40 %	494,577	0.00 %	494,577	0.00 %	494,577	-10.70 %	553,827	1.45	1.45	0 0 %
SIRIH20	Mar 2020	1,597	346,821	0.45 %	345,264	0.16 %	344,724	0.16 %	344,173	0.01 %	344,133	1.13	1.14	-0.01 -0.9 %
SIRIZ19	Dec 2019	2,047	108,337	-0.01 %	108,348	0.03 %	108,318	-0.02 %	108,340	0.01 %	108,329	1.16	1.16	0 0 %
JASZ19	Dec 2019	8,269	107,457	-0.96 %	108,503	-6.30 %	115,793	-46.16 %	215,064	-38.37 %	348,954	4.83	4.86	-0.03 -0.6 %
BLANDZ19	Dec 2019	589	91,930	-0.49 %	92,384	-0.02 %	92,398	2.28 %	90,334	-2.74 %	92,883	1.39	1.39	0 0 %
TMBZ19X	Dec 2019	3,747	77,307	-3.12 %	79,796	-0.09 %	79,870	-0.02 %	79,884	0.13 %	79,782	1.41	1.41	0 0 %
TRUEH20	Mar 2020	547	77,150	0.69 %	76,622	0.02 %	76,609	0.08 %	76,547	-3.10 %	78,998	5.10	5.03	0.07 1.39 %
IRPCZ19	Dec 2019	25,670	72,325	1.93 %	70,953	2.04 %	69,537	-1.47 %	70,575	1.39 %	69,606	3.57	3.45	0.1 3.48 %
TMBM20X	Jun 2020	1	71,190	0.00 %	71,189	0.03 %	71,170	0.00 %	71,169	1.43 %	70,169	1.40	1.40	0 0 %
QHZ19	Dec 2019	6,512	70,229	-2.67 %	72,152	-0.75 %	72,700	-2.31 %	74,418	0.69 %	73,910	2.68	2.62	0.06 2.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	8.25	0.45	5.77
LPN	5.05	0.17	3.48
IRPC	3.58	0.12	3.47
EA	44.25	1.25	2.91
GFPT	14.50	0.40	2.84
KCE	16.10	0.40	2.55
LH	10.10	0.25	2.54
BH	128.50	3.00	2.39
TRUE	5.10	0.10	2.00
CPF	26.25	0.50	1.94

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	81.75	-3.50	-4.11
DTAC	60.50	-2.00	-3.20
GULF	169.50	-5.50	-3.14
BGRIM	50.50	-1.25	-2.42
PRM	8.75	-0.20	-2.23
RS	15.40	-0.30	-1.91
S	3.14	-0.06	-1.88
HMPRO	17.00	-0.30	-1.73
COM7	28.50	-0.50	-1.72
SUPER	0.58	-0.01	-1.69

## 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
06/11/2019	60,790	69,716	-8,926	39,478	40,766	-1,288	114,193	103,979	10,214	214,461	365,689

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/11/2019	3,600	21,550	-17,950	16,404	17,794	-1,390	35,156	15,816	19,340	55,160	90,894

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/11/2019	0	0	0	482	1,236	-754	2,785	2,031	754	3,267	28,301