

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Nov-19	06-Nov-19	Change	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19
S50Z19	Dec 2019	1,103.40	1,092.60	10.8 0.99 %	322,838	0.85 %	320,115	-3.98 %	333,374	-0.01 %	333,411	0.91 %	330,395
S50F20	Jan 2020	1,102.40	1,090.40	12 1.1 %	32	-5.88 %	34	6.25 %	32	18.52 %	27	107.69 %	13
S50H20	Mar 2020	1,097.90	1,086.80	11.1 1.02 %	36,115	3.59 %	34,863	0.95 %	34,535	0.32 %	34,425	-0.56 %	34,620
S50M20	Jun 2020	1,093.10	1,082.50	10.6 0.98 %	8,185	3.01 %	7,946	-4.63 %	8,332	-3.65 %	8,648	1.25 %	8,541
S50U20	Sep 2020	1,089.00	1,077.50	11.5 1.07 %	2,803	3.62 %	2,705	1.77 %	2,658	1.30 %	2,624	27.38 %	2,060

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Nov-19	06-Nov-19	Change	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19
BTSZ19	Dec 2019	13,123	13.80	13.57	0.23 1.69 %	21,332	-0.02 %	21,336	0.17 %	21,300	15.50 %	18,441	9.09 %	16,904
JASZ19	Dec 2019	11,082	4.95	4.83	0.12 2.48 %	113,225	5.37 %	107,457	-0.96 %	108,503	-6.30 %	115,793	-46.16 %	215,064
PRMM20	Jun 2020	5,741	8.93	8.92	0.01 0.11 %	0	0.00 %	5,741	0.00 %	5,741	537.18 %	901	100.00 %	1
PRMH20	Mar 2020	5,740	8.94	8.93	0.01 0.11 %	7,764	283.60 %	2,024	0.00 %	2,024	-70.51 %	6,863	-11.59 %	7,763
IRPCZ19	Dec 2019	5,331	3.64	3.57	0.07 1.96 %	73,259	1.29 %	72,325	1.93 %	70,953	2.04 %	69,537	-1.47 %	70,575
JASH20	Mar 2020	5,308	4.80	4.77	0.03 0.63 %	44,145	3.04 %	42,844	-4.44 %	44,834	3.51 %	43,315	-22.92 %	56,196
CPNZ19	Dec 2019	4,378	66.97	65.31	1.66 2.54 %	2,354	-51.43 %	4,847	-8.34 %	5,288	2.26 %	5,171	25.48 %	4,121
SUPERZ19	Dec 2019	4,000	0.60	0.58	0.02 3.45 %	53,265	-3.62 %	55,265	5.74 %	52,265	-8.74 %	57,271	-1.72 %	58,276
WHAZ19	Dec 2019	3,603	4.69	4.65	0.04 0.86 %	52,474	-0.82 %	52,907	4.00 %	50,874	6.28 %	47,870	-5.88 %	50,863
CHGZ19	Dec 2019	3,602	2.56	2.56	0.00 0.00 %	14,207	-8.97 %	15,607	19.99 %	13,007	-14.47 %	15,207	3.41 %	14,706

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	(+/-)	01-Nov-19	07-Nov-19	06-Nov-19	Change
TMBU20	Sep 2020	2,001	498,579	0.40 %	496,578	0.40 %	494,577	0.00 %	494,577	0.00 %	494,577	1.45	1.45	0 0 %
SIRIH20	Mar 2020	58	346,879	0.02 %	346,821	0.45 %	345,264	0.16 %	344,724	0.16 %	344,173	1.14	1.13	0.01 0.88 %
JASZ19	Dec 2019	11,082	113,225	5.37 %	107,457	-0.96 %	108,503	-6.30 %	115,793	-46.16 %	215,064	4.95	4.83	0.1 2.48 %
SIRIZ19	Dec 2019	1,131	107,445	-0.82 %	108,337	-0.01 %	108,348	0.03 %	108,318	-0.02 %	108,340	1.15	1.16	-0.01 -0.9 %
BLANDZ19	Dec 2019	523	91,449	-0.52 %	91,930	-0.49 %	92,384	-0.02 %	92,398	2.28 %	90,334	1.41	1.39	0.02 1.44 %
TMBZ19X	Dec 2019	147	77,375	0.09 %	77,307	-3.12 %	79,796	-0.09 %	79,870	-0.02 %	79,884	1.42	1.41	0.01 0.71 %
TRUEH20	Mar 2020	63	77,180	0.04 %	77,150	0.69 %	76,622	0.02 %	76,609	0.08 %	76,547	5.19	5.10	0.09 1.76 %
IRPCZ19	Dec 2019	5,331	73,259	1.29 %	72,325	1.93 %	70,953	2.04 %	69,537	-1.47 %	70,575	3.64	3.57	0.07 1.96 %
TMBM20X	Jun 2020	18	71,208	0.03 %	71,190	0.00 %	71,189	0.03 %	71,170	0.00 %	71,169	1.43	1.40	0.03 2.14 %
QHZ19	Dec 2019	2,156	70,098	-0.19 %	70,229	-2.67 %	72,152	-0.75 %	72,700	-2.31 %	74,418	2.70	2.68	0.02 0.75 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	9.65	0.60	6.63
KCE	17.10	1.00	6.21
ESSO	7.85	0.45	6.08
IVL	33.00	1.75	5.60
PTTGC	56.25	2.75	5.14
TOP	72.00	3.50	5.11
MEGA	31.25	1.50	5.04
DTAC	63.50	3.00	4.96
HANA	29.00	1.25	4.50
CPN	67.00	2.25	3.47

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.80	-0.25	-4.95
BEAUTY	2.26	-0.04	-1.74
BJC	49.00	-0.50	-1.01
VGI	10.00	-0.10	-0.99
THAI	8.20	-0.05	-0.61
BCH	16.70	-0.10	-0.60
BDMS	23.80	-0.10	-0.42
SIRI	1.14	0.00	0.00
SAWAD	62.75	0.00	0.00
AOT	80.00	0.00	0.00
KTB	16.70	0.00	0.00
SPCG	20.50	0.00	0.00
KTC	42.50	0.00	0.00
COM7	28.50	0.00	0.00
ROBINS	66.00	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
07/11/2019	64,762	61,364	3,398	44,799	49,666	-4,867	121,656	120,187	1,469	231,217	369,999

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2019	6,051	4,231	1,820	9,884	5,696	4,188	9,507	15,515	-6,008	25,442	90,732

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/11/2019	0	0	0	901	617	284	894	1,178	-284	1,795	27,552