

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Nov-19	07-Nov-19	Change	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19
S50X19	Nov 2019	1,102.70	1,105.20	-2.5 -0.23 %	26	0.00 %	26	0.00 %	26	0.00 %	26	0.00 %	26
S50Z19	Dec 2019	1,102.50	1,103.40	-0.9 -0.08 %	310,540	-3.81 %	322,838	0.85 %	320,115	-3.98 %	333,374	-0.01 %	333,411
S50F20	Jan 2020	1,099.90	1,102.40	-2.5 -0.23 %	31	-3.13 %	32	-5.88 %	34	6.25 %	32	18.52 %	27
S50H20	Mar 2020	1,097.00	1,097.90	-0.9 -0.08 %	36,357	0.67 %	36,115	3.59 %	34,863	0.95 %	34,535	0.32 %	34,425
S50M20	Jun 2020	1,092.80	1,093.10	-0.3 -0.03 %	8,318	1.62 %	8,185	3.01 %	7,946	-4.63 %	8,332	-3.65 %	8,648
S50U20	Sep 2020	1,087.60	1,089.00	-1.4 -0.13 %	2,789	-0.50 %	2,803	3.62 %	2,705	1.77 %	2,658	1.30 %	2,624

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Nov-19	07-Nov-19	Change	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19
BANPUU20	Sep 2020	26,000	11.77	11.63	0.14 1.20 %	26,006	333.33 %	6	0.00 %	6	0.00 %	6	0.00 %	6
TRUEM20	Jun 2020	14,007	5.25	5.27	-0.02 -0.38 %	66,557	1.53 %	65,556	0.00 %	65,555	0.01 %	65,549	7.37 %	61,048
WHAZ19	Dec 2019	8,185	4.71	4.69	0.02 0.43 %	51,550	-1.76 %	52,474	-0.82 %	52,907	4.00 %	50,874	6.28 %	47,870
TMBZ19X	Dec 2019	5,290	1.43	1.42	0.01 0.70 %	82,407	6.50 %	77,375	0.09 %	77,307	-3.12 %	79,796	-0.09 %	79,870
TRUEZ19	Dec 2019	4,646	5.19	5.19	0.00 0.00 %	62,684	-2.42 %	64,238	-1.25 %	65,051	1.36 %	64,178	0.74 %	63,707
JASZ19	Dec 2019	4,466	4.95	4.95	0.00 0.00 %	116,600	2.98 %	113,225	5.37 %	107,457	-0.96 %	108,503	-6.30 %	115,793
IRPCZ19	Dec 2019	4,369	3.68	3.64	0.04 1.10 %	72,134	-1.54 %	73,259	1.29 %	72,325	1.93 %	70,953	2.04 %	69,537
TMBU20	Sep 2020	4,101	1.45	1.45	0.00 0.00 %	501,680	0.62 %	498,579	0.40 %	496,578	0.40 %	494,577	0.00 %	494,577
BTSZ19	Dec 2019	4,098	13.60	13.80	-0.20 -1.45 %	24,879	16.63 %	21,332	-0.02 %	21,336	0.17 %	21,300	15.50 %	18,441
KCEZ19	Dec 2019	3,191	17.75	17.04	0.71 4.17 %	4,848	13.59 %	4,268	1.28 %	4,214	8.36 %	3,889	-0.31 %	3,901

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	(+/-)	04-Nov-19	08-Nov-19	07-Nov-19	Change
TMBU20	Sep 2020	4,101	501,680	0.62 %	498,579	0.40 %	496,578	0.40 %	494,577	0.00 %	494,577	1.45	1.45	0 0 %
SIRIH20	Mar 2020	35	346,914	0.01 %	346,879	0.02 %	346,821	0.45 %	345,264	0.16 %	344,724	1.12	1.14	-0.02 -1.8 %
JASZ19	Dec 2019	4,466	116,600	2.98 %	113,225	5.37 %	107,457	-0.96 %	108,503	-6.30 %	115,793	4.95	4.95	0 0 %
SIRIZ19	Dec 2019	51	107,443	0.00 %	107,445	-0.82 %	108,337	-0.01 %	108,348	0.03 %	108,318	1.15	1.15	0 0 %
BLANDZ19	Dec 2019	1,084	90,522	-1.01 %	91,449	-0.52 %	91,930	-0.49 %	92,384	-0.02 %	92,398	1.42	1.41	0.01 0.71 %
TMBZ19X	Dec 2019	5,290	82,407	6.50 %	77,375	0.09 %	77,307	-3.12 %	79,796	-0.09 %	79,870	1.43	1.42	0.01 0.7 %
TRUEH20	Mar 2020	2	77,180	0.00 %	77,180	0.04 %	77,150	0.69 %	76,622	0.02 %	76,609	5.19	5.19	0 0 %
IRPCZ19	Dec 2019	4,369	72,134	-1.54 %	73,259	1.29 %	72,325	1.93 %	70,953	2.04 %	69,537	3.68	3.64	0.04 1.1 %
QHZ19	Dec 2019	10	70,101	0.00 %	70,098	-0.19 %	70,229	-2.67 %	72,152	-0.75 %	72,700	2.70	2.70	0 0 %
TRUEM20	Jun 2020	14,007	66,557	1.53 %	65,556	0.00 %	65,555	0.01 %	65,549	7.37 %	61,048	5.25	5.27	-0.02 -0.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.35	0.50	6.37
STPI	6.50	0.35	5.69
SPCG	21.50	1.00	4.88
ITD	1.81	0.07	4.02
HANA	30.00	1.00	3.45
TKN	11.20	0.30	2.75
GFPT	15.00	0.40	2.74
ERW	5.90	0.15	2.61
SAWAD	64.25	1.50	2.39
KCE	17.50	0.40	2.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	7.40	-1.05	-12.43
HMPRO	16.70	-0.40	-2.34
BTS	13.60	-0.30	-2.16
PTG	18.60	-0.40	-2.11
EPG	7.55	-0.15	-1.95
BEAUTY	2.22	-0.04	-1.77
PLANB	9.40	-0.15	-1.57
PTTGC	55.50	-0.75	-1.33
SAMART	7.40	-0.10	-1.33
S	3.10	-0.04	-1.27

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
08/11/2019	45,942	48,515	-2,573	33,991	30,238	3,753	72,974	74,154	-1,180	152,907	358,061

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2019	6,729	7,244	-515	11,057	11,403	-346	25,285	24,424	861	43,071	89,273

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/11/2019	0	0	0	1,151	122	1,029	838	1,867	-1,029	1,989	26,952