

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Nov-19	08-Nov-19	Change	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	
S50Z19	Dec 2019	1,094.00	1,102.50	-8.5 -0.77 %	301,573	-2.89 %	310,540	-3.81 %	322,838	0.85 %	320,115	-3.98 %	333,374	
S50H20	Mar 2020	1,088.60	1,097.00	-8.4 -0.77 %	37,577	3.36 %	36,357	0.67 %	36,115	3.59 %	34,863	0.95 %	34,535	
S50M20	Jun 2020	1,084.30	1,092.80	-8.5 -0.78 %	8,342	0.29 %	8,318	1.62 %	8,185	3.01 %	7,946	-4.63 %	8,332	
S50U20	Sep 2020	1,079.50	1,087.60	-8.1 -0.74 %	2,764	-0.90 %	2,789	-0.50 %	2,803	3.62 %	2,705	1.77 %	2,658	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Nov-19	08-Nov-19	Change	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	
TMBU20	Sep 2020	35,001	1.45	1.45	0.00 0.00 %	536,681	6.98 %	501,680	0.62 %	498,579	0.40 %	496,578	0.40 %	494,577	
BANPUU20	Sep 2020	25,000	11.38	11.77	-0.39 -3.31 %	51,006	96.13 %	26,006	333.33 %	6	0.00 %	6	0.00 %	6	
VGIZ19	Dec 2019	9,621	9.98	9.97	0.01 0.10 %	10,329	-24.91 %	13,756	-0.07 %	13,765	3.82 %	13,259	8.15 %	12,260	
CHGZ19	Dec 2019	6,508	2.56	2.58	-0.02 -0.78 %	10,713	-29.57 %	15,211	7.07 %	14,207	-8.97 %	15,607	19.99 %	13,007	
TRUEZ19	Dec 2019	3,874	5.04	5.19	-0.15 -2.89 %	66,220	5.64 %	62,684	-2.42 %	64,238	-1.25 %	65,051	1.36 %	64,178	
JASZ19	Dec 2019	3,803	4.86	4.95	-0.09 -1.82 %	117,836	1.06 %	116,600	2.98 %	113,225	5.37 %	107,457	-0.96 %	108,503	
WHAZ19	Dec 2019	3,754	4.64	4.71	-0.07 -1.49 %	55,188	7.06 %	51,550	-1.76 %	52,474	-0.82 %	52,907	4.00 %	50,874	
IRPCZ19	Dec 2019	2,908	3.60	3.68	-0.08 -2.17 %	73,810	2.32 %	72,134	-1.54 %	73,259	1.29 %	72,325	1.93 %	70,953	
TMBH20X	Mar 2020	2,702	1.44	1.44	0.00 0.00 %	40,307	7.19 %	37,605	1.42 %	37,078	2.88 %	36,039	0.11 %	35,998	
BEAUTYZ19	Dec 2019	2,672	2.16	2.22	-0.06 -2.70 %	13,289	8.30 %	12,270	-5.45 %	12,977	3.11 %	12,586	-0.97 %	12,709	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	(+/-)	05-Nov-19	11-Nov-19	08-Nov-19	Change	
TMBU20	Sep 2020	35,001	536,681	6.98 %	501,680	0.62 %	498,579	0.40 %	496,578	0.40 %	494,577	1.45	1.45	0 0 %	
SIRIH20	Mar 2020	35	346,949	0.01 %	346,914	0.01 %	346,879	0.02 %	346,821	0.45 %	345,264	1.12	1.12	0 0 %	
JASZ19	Dec 2019	3,803	117,836	1.06 %	116,600	2.98 %	113,225	5.37 %	107,457	-0.96 %	108,503	4.86	4.95	-0.09 -1.8 %	
SIRIZ19	Dec 2019	32	107,443	0.00 %	107,443	0.00 %	107,445	-0.82 %	108,337	-0.01 %	108,348	1.13	1.15	-0.02 -1.7 %	
BLANDZ19	Dec 2019	591	90,113	-0.45 %	90,522	-1.01 %	91,449	-0.52 %	91,930	-0.49 %	92,384	1.41	1.42	-0.01 -0.7 %	
TMBZ19X	Dec 2019	59	82,445	0.05 %	82,407	6.50 %	77,375	0.09 %	77,307	-3.12 %	79,796	1.42	1.43	-0.01 -0.7 %	
TRUEH20	Mar 2020	57	77,202	0.03 %	77,180	0.00 %	77,180	0.04 %	77,150	0.69 %	76,622	5.07	5.19	-0.1 -2.3 %	
IRPCZ19	Dec 2019	2,908	73,810	2.32 %	72,134	-1.54 %	73,259	1.29 %	72,325	1.93 %	70,953	3.60	3.68	-0.08 -2.2 %	
QHZ19	Dec 2019	2,502	71,601	2.14 %	70,101	0.00 %	70,098	-0.19 %	70,229	-2.67 %	72,152	2.66	2.70	-0.04 -1.5 %	
TRUEM20	Jun 2020	501	66,558	0.00 %	66,557	1.53 %	65,556	0.00 %	65,555	0.01 %	65,549	5.11	5.25	-0.1 -2.7 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	88.00	3.75	4.45
GPSC	84.75	1.25	1.50
EGCO	350.00	4.00	1.16
BJC	49.75	0.50	1.02
GULF	172.00	1.00	0.58
TCAP	54.25	0.25	0.46
CPALL	79.00	0.25	0.32
BEM	10.80	0.00	0.00
BLAND	1.40	0.00	0.00
HMPRO	16.70	0.00	0.00
QH	2.66	0.00	0.00
GUNKUL	3.20	0.00	0.00
LH	10.10	0.00	0.00
EA	44.75	0.00	0.00
BTS	13.60	0.00	0.00
KKP	66.00	0.00	0.00
BDMS	23.60	0.00	0.00

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	7.80	-0.55	-6.59
IVL	31.50	-1.50	-4.55
TRUE	5.00	-0.20	-3.85
BEAUTY	2.14	-0.08	-3.60
STA	10.80	-0.40	-3.57
TOP	70.25	-2.50	-3.44
KCE	16.90	-0.60	-3.43
PRM	8.55	-0.30	-3.39
THANI	5.80	-0.20	-3.33
BANPU	11.80	-0.40	-3.28

## 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
11/11/2019	44,587	57,055	-12,468	30,425	27,367	3,058	89,631	80,221	9,410	164,643	350,313

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2019	9,794	7,394	2,400	10,674	13,806	-3,132	24,336	23,604	732	44,804	88,121

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/11/2019	0	0	0	6	22	-16	125	109	16	131	26,945