

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Nov-19	11-Nov-19	Change	12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19
S50Z19	Dec 2019	1,094.00	1,094.00	0 0%	295,725	-1.94%	301,573	-2.89%	310,540	-3.81%	322,838	0.85%	320,115
S50F20	Jan 2020	1,092.10	1,089.20	2.9 0.27%	32	3.23%	31	0.00%	31	-3.13%	32	-5.88%	34
S50H20	Mar 2020	1,088.60	1,088.60	0 0%	37,811	0.62%	37,577	3.36%	36,357	0.67%	36,115	3.59%	34,863
S50M20	Jun 2020	1,084.20	1,084.30	-0.1 -0.01%	8,443	1.21%	8,342	0.29%	8,318	1.62%	8,185	3.01%	7,946
S50U20	Sep 2020	1,079.80	1,079.50	0.3 0.03%	2,828	2.32%	2,764	-0.90%	2,789	-0.50%	2,803	3.62%	2,705

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Nov-19	11-Nov-19	Change	12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19
JASZ19	Dec 2019	5,385	5.02	4.86	0.16 3.29%	119,796	1.66%	117,836	1.06%	116,600	2.98%	113,225	5.37%	107,457
SIRIH20	Mar 2020	4,077	1.12	1.12	0.00 0.00%	343,026	-1.13%	346,949	0.01%	346,914	0.01%	346,879	0.02%	346,821
BGRIMZ19	Dec 2019	3,921	52.06	52.00	0.06 0.12%	5,194	4.59%	4,966	6.59%	4,659	-0.70%	4,692	-10.08%	5,218
WHAZ19	Dec 2019	3,531	4.62	4.64	-0.02 -0.43%	55,937	1.36%	55,188	7.06%	51,550	-1.76%	52,474	-0.82%	52,907
TRUEZ19	Dec 2019	3,147	5.07	5.04	0.03 0.60%	65,151	-1.61%	66,220	5.64%	62,684	-2.42%	64,238	-1.25%	65,051
BTSZ19	Dec 2019	3,059	13.70	13.62	0.08 0.59%	21,900	-8.31%	23,886	-3.99%	24,879	16.63%	21,332	-0.02%	21,336
IRPCZ19	Dec 2019	2,688	3.62	3.60	0.02 0.56%	72,333	-2.00%	73,810	2.32%	72,134	-1.54%	73,259	1.29%	72,325
CHGZ19	Dec 2019	2,527	2.48	2.56	-0.08 -3.12%	11,198	4.53%	10,713	-29.57%	15,211	7.07%	14,207	-8.97%	15,607
BCHZ19	Dec 2019	2,223	16.36	16.50	-0.14 -0.85%	3,392	-29.11%	4,785	7.89%	4,435	-8.27%	4,835	7.80%	4,485
CPALLZ19	Dec 2019	2,132	80.40	79.13	1.27 1.60%	5,878	4.76%	5,611	-0.43%	5,635	6.02%	5,315	1.59%	5,232

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	(+/-)	06-Nov-19	12-Nov-19	11-Nov-19	Change
TMBU20	Sep 2020	1,001	536,682	0.00%	536,681	6.98%	501,680	0.62%	498,579	0.40%	496,578	1.45	1.45	0 0%
SIRIH20	Mar 2020	4,077	343,026	-1.13%	346,949	0.01%	346,914	0.01%	346,879	0.02%	346,821	1.12	1.12	0 0%
JASZ19	Dec 2019	5,385	119,796	1.66%	117,836	1.06%	116,600	2.98%	113,225	5.37%	107,457	5.02	4.86	0.2 3.29%
SIRIZ19	Dec 2019	1,036	106,456	-0.92%	107,443	0.00%	107,443	0.00%	107,445	-0.82%	108,337	1.14	1.13	0.01 0.88%
BLANDZ19	Dec 2019	604	89,615	-0.55%	90,113	-0.45%	90,522	-1.01%	91,449	-0.52%	91,930	1.41	1.41	0 0%
TMBZ19X	Dec 2019	1,036	81,930	-0.62%	82,445	0.05%	82,407	6.50%	77,375	0.09%	77,307	1.42	1.42	0 0%
TRUEH20	Mar 2020	8	77,210	0.01%	77,202	0.03%	77,180	0.00%	77,180	0.04%	77,150	5.07	5.07	0 0%
IRPCZ19	Dec 2019	2,688	72,333	-2.00%	73,810	2.32%	72,134	-1.54%	73,259	1.29%	72,325	3.62	3.60	0.02 0.56%
QHZ19	Dec 2019	81	71,604	0.00%	71,601	2.14%	70,101	0.00%	70,098	-0.19%	70,229	2.66	2.66	0 0%
TRUEM20	Jun 2020	2	66,560	0.00%	66,558	0.00%	66,557	1.53%	65,556	0.00%	65,555	5.21	5.11	0.1 1.96%

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BLA	20.70	1.30	6.70
JAS	5.15	0.21	4.25
EPG	7.60	0.20	2.70
KBANK	151.50	3.50	2.36
ADVANC	233.00	5.00	2.19
SCB	118.00	2.50	2.16
VGI	10.00	0.15	1.52
BTS	13.80	0.20	1.47
BGRIM	52.75	0.75	1.44
EGCO	355.00	5.00	1.43

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GFPT	12.50	-1.30	-9.42
CKP	5.80	-0.20	-3.33
CHG	2.44	-0.08	-3.17
AAV	2.50	-0.08	-3.10
CBG	86.00	-2.00	-2.27
AEONTS	204.00	-4.00	-1.92
THAI	7.85	-0.15	-1.88
BH	128.50	-2.00	-1.53
BLAND	1.38	-0.02	-1.43
SPCG	21.00	-0.30	-1.41

## 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
12/11/2019	44,718	35,808	8,910	30,334	33,076	-2,742	79,740	85,908	-6,168	154,792	344,865

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/11/2019	10,672	5,272	5,400	9,221	9,246	-25	18,062	23,437	-5,375	37,955	88,164

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/11/2019	0	0	0	126	50	76	128	204	-76	254	26,888