

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Nov-19	12-Nov-19	Change	13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19
S50X19	Nov 2019	1,087.70	1,095.00	-7.3 -0.67 %	26	0.00 %	26	0.00 %	26	0.00 %	26	0.00 %	26
S50Z19	Dec 2019	1,088.80	1,094.00	-5.2 -0.48 %	291,879	-1.30 %	295,725	-1.94 %	301,573	-2.89 %	310,540	-3.81 %	322,838
S50F20	Jan 2020	1,084.90	1,092.10	-7.2 -0.66 %	33	3.13 %	32	3.23 %	31	0.00 %	31	-3.13 %	32
S50H20	Mar 2020	1,083.30	1,088.60	-5.3 -0.49 %	37,774	-0.10 %	37,811	0.62 %	37,577	3.36 %	36,357	0.67 %	36,115
S50M20	Jun 2020	1,079.40	1,084.20	-4.8 -0.44 %	8,686	2.88 %	8,443	1.21 %	8,342	0.29 %	8,318	1.62 %	8,185
S50U20	Sep 2020	1,074.10	1,079.80	-5.7 -0.53 %	2,995	5.91 %	2,828	2.32 %	2,764	-0.90 %	2,789	-0.50 %	2,803

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Nov-19	12-Nov-19	Change	13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19
STECZ19	Dec 2019	13,173	14.51	17.90	-3.39 18.94 %	8,704	14.12 %	7,627	0.03 %	7,625	2.76 %	7,420	0.03 %	7,418
WHAZ19	Dec 2019	7,057	4.62	4.62	0.00 0.00 %	53,471	-4.41 %	55,937	1.36 %	55,188	7.06 %	51,550	-1.76 %	52,474
SUPERH20	Mar 2020	7,000	0.59	0.60	-0.01 -1.67 %	31,010	29.15 %	24,010	0.00 %	24,010	-4.00 %	25,010	-3.84 %	26,010
STECH20	Mar 2020	5,735	14.66	17.83	-3.17 17.78 %	2,935	40.57 %	2,088	16.78 %	1,788	5.92 %	1,688	-13.92 %	1,961
BEAUTYZ19	Dec 2019	5,002	2.02	2.16	-0.14 -6.48 %	9,958	-20.30 %	12,495	-5.97 %	13,289	8.30 %	12,270	-5.45 %	12,977
PRMH20	Mar 2020	4,841	8.60	8.60	0.00 0.00 %	3,927	-55.20 %	8,766	0.01 %	8,765	12.89 %	7,764	0.00 %	7,764
PRMM20	Jun 2020	4,840	8.30	8.58	-0.28 -3.26 %	4,840	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
CHGH20	Mar 2020	3,500	2.53	2.48	0.05 2.02 %	3,521	16.55 %	3,021	19.83 %	2,521	24.74 %	2,021	0.00 %	2,021
KCEZ19	Dec 2019	3,385	16.59	16.67	-0.08 -0.48 %	4,968	-10.44 %	5,547	-0.02 %	5,548	14.44 %	4,848	13.59 %	4,268
BGRIMZ19	Dec 2019	3,267	50.75	52.06	-1.31 -2.52 %	4,204	-19.06 %	5,194	4.59 %	4,966	6.59 %	4,659	-0.70 %	4,692

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19	(+/-)	08-Nov-19	(+/-)	07-Nov-19	13-Nov-19	12-Nov-19	Change
TMBU20	Sep 2020	3,101	539,783	0.58 %	536,682	0.00 %	536,681	6.98 %	501,680	0.62 %	498,579	1.44	1.45	-0.01 -0.7 %
SIRIH20	Mar 2020	193	343,219	0.06 %	343,026	-1.13 %	346,949	0.01 %	346,914	0.01 %	346,879	1.12	1.12	0 0 %
JASZ19	Dec 2019	1,675	120,202	0.34 %	119,796	1.66 %	117,836	1.06 %	116,600	2.98 %	113,225	4.92	5.02	-0.1 -2 %
SIRIZ19	Dec 2019	94	106,423	-0.03 %	106,456	-0.92 %	107,443	0.00 %	107,443	0.00 %	107,445	1.13	1.14	-0.01 -0.9 %
BLANDZ19	Dec 2019	85	89,693	0.09 %	89,615	-0.55 %	90,113	-0.45 %	90,522	-1.01 %	91,449	1.39	1.41	-0.02 -1.4 %
TMBZ19X	Dec 2019	540	82,297	0.45 %	81,930	-0.62 %	82,445	0.05 %	82,407	6.50 %	77,375	1.41	1.42	-0.01 -0.7 %
TRUEH20	Mar 2020	529	77,738	0.68 %	77,210	0.01 %	77,202	0.03 %	77,180	0.00 %	77,180	5.07	5.07	0 0 %
IRPCZ19	Dec 2019	1,713	72,898	0.78 %	72,333	-2.00 %	73,810	2.32 %	72,134	-1.54 %	73,259	3.57	3.62	-0.05 -1.4 %
QHZ19	Dec 2019	1,007	70,604	-1.40 %	71,604	0.00 %	71,601	2.14 %	70,101	0.00 %	70,098	2.64	2.66	-0.02 -0.8 %
TRUEM20	Jun 2020	521	66,581	0.03 %	66,560	0.00 %	66,558	0.00 %	66,557	1.53 %	65,556	5.15	5.21	-0.06 -1.2 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	16.10	1.10	7.33
BDMS	24.00	0.70	3.00
PTG	18.30	0.40	2.23
ERW	5.90	0.10	1.72
HANA	30.00	0.50	1.69
CHG	2.48	0.04	1.64
AEONTS	206.00	2.00	0.98
BLA	20.90	0.20	0.97
IVL	31.75	0.25	0.79
HMPRO	16.90	0.10	0.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STEC	14.40	-3.50	-19.55
STPI	6.20	-0.45	-6.77
UNIQ	7.85	-0.55	-6.55
BEAUTY	2.00	-0.12	-5.66
BEC	6.25	-0.35	-5.30
PRM	8.20	-0.40	-4.65
EA	42.75	-2.00	-4.47
CENTEL	28.25	-1.25	-4.24
SAMART	7.05	-0.30	-4.08
TASCO	21.20	-0.90	-4.07

## 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
13/11/2019	43,580	49,115	-5,535	33,521	30,554	2,967	103,997	101,429	2,568	181,098	341,393

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/11/2019	3,975	5,524	-1,549	6,622	7,138	-516	18,415	16,350	2,065	29,012	83,401

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/11/2019	0	0	0	504	835	-331	1,143	812	331	1,647	27,698