

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Nov-19	14-Nov-19	Change	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19
S50X19	Nov 2019	1,081.20	1,086.20	-5 -0.46 %	38	-22.45 %	49	88.46 %	26	0.00 %	26	0.00 %	26
S50Z19	Dec 2019	1,083.30	1,085.50	-2.2 -0.2 %	281,308	-2.69 %	289,094	-0.95 %	291,879	-1.30 %	295,725	-1.94 %	301,573
S50F20	Jan 2020	1,078.40	1,083.40	-5 -0.46 %	36	9.09 %	33	0.00 %	33	3.13 %	32	3.23 %	31
S50H20	Mar 2020	1,079.00	1,081.10	-2.1 -0.19 %	38,349	1.25 %	37,875	0.27 %	37,774	-0.10 %	37,811	0.62 %	37,577
S50M20	Jun 2020	1,074.80	1,077.10	-2.3 -0.21 %	8,815	3.60 %	8,509	-2.04 %	8,686	2.88 %	8,443	1.21 %	8,342
S50U20	Sep 2020	1,069.50	1,071.30	-1.8 -0.17 %	2,735	-7.51 %	2,957	-1.27 %	2,995	5.91 %	2,828	2.32 %	2,764

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Nov-19	14-Nov-19	Change	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19
TRUEH20	Mar 2020	51,247	4.58	5.08	-0.50 -9.84 %	38,435	-50.55 %	77,732	-0.01 %	77,738	0.68 %	77,210	0.01 %	77,202
TRUEZ19	Dec 2019	26,320	4.58	5.06	-0.48 -9.49 %	52,552	-13.31 %	60,621	-3.24 %	62,652	-3.84 %	65,151	-1.61 %	66,220
SUPERZ19	Dec 2019	24,391	0.56	0.60	-0.04 -6.67 %	60,954	10.29 %	55,265	1.84 %	54,265	0.00 %	54,265	0.00 %	54,265
CKZ19	Dec 2019	18,829	18.60	20.40	-1.80 -8.82 %	13,115	-53.25 %	28,052	-0.71 %	28,254	-0.75 %	28,468	0.11 %	28,438
EARTHZ19	Dec 2019	18,829	18.60	20.40	-1.80 -8.82 %	0	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
TMBU20	Sep 2020	17,076	1.42	1.44	-0.02 -1.39 %	563,514	2.75 %	548,438	1.60 %	539,783	0.58 %	536,682	0.00 %	536,681
RSU20	Sep 2020	8,290	12.83	14.04	-1.21 -8.62 %	32,123	34.78 %	23,833	4.29 %	22,853	0.00 %	22,853	0.00 %	22,853
PRMH20	Mar 2020	7,944	7.44	7.45	-0.01 -0.13 %	7,869	100.23 %	3,930	0.08 %	3,927	-55.20 %	8,766	0.01 %	8,765
JASZ19	Dec 2019	7,090	4.92	4.94	-0.02 -0.40 %	118,111	-3.32 %	122,169	1.64 %	120,202	0.34 %	119,796	1.66 %	117,836
TRUEM20	Jun 2020	6,236	4.60	5.18	-0.58 -11.20 %	66,417	-0.25 %	66,582	0.00 %	66,581	0.03 %	66,560	0.00 %	66,558

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19	(+/-)	11-Nov-19	15-Nov-19	14-Nov-19	Change
TMBU20	Sep 2020	17,076	563,514	2.75 %	548,438	1.60 %	539,783	0.58 %	536,682	0.00 %	536,681	1.42	1.44	-0.02 -1.4 %
SIRIH20	Mar 2020	2,076	340,805	-0.56 %	342,731	-0.14 %	343,219	0.06 %	343,026	-1.13 %	346,949	1.11	1.14	-0.03 -2.6 %
JASZ19	Dec 2019	7,090	118,111	-3.32 %	122,169	1.64 %	120,202	0.34 %	119,796	1.66 %	117,836	4.92	4.94	-0.02 -0.4 %
SIRIZ19	Dec 2019	169	105,400	0.01 %	105,394	-0.97 %	106,423	-0.03 %	106,456	-0.92 %	107,443	1.15	1.14	0.01 0.88 %
BLANDZ19	Dec 2019	3,303	92,731	2.09 %	90,829	1.27 %	89,693	0.09 %	89,615	-0.55 %	90,113	1.37	1.38	-0.01 -0.7 %
TMBZ19X	Dec 2019	2,517	83,619	2.35 %	81,700	-0.73 %	82,297	0.45 %	81,930	-0.62 %	82,445	1.39	1.41	-0.02 -1.4 %
IRPCZ19	Dec 2019	1,861	75,599	2.11 %	74,034	1.56 %	72,898	0.78 %	72,333	-2.00 %	73,810	3.39	3.45	-0.06 -1.7 %
QHZ19	Dec 2019	502	70,634	-0.70 %	71,135	0.75 %	70,604	-1.40 %	71,604	0.00 %	71,601	2.62	2.64	-0.02 -0.8 %
TRUEM20	Jun 2020	6,236	66,417	-0.25 %	66,582	0.00 %	66,581	0.03 %	66,560	0.00 %	66,558	4.60	5.18	-0.6 -11 %
SUPERZ19	Dec 2019	24,391	60,954	10.29 %	55,265	1.84 %	54,265	0.00 %	54,265	0.00 %	54,265	0.56	0.60	-0.04 -6.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.58	0.10	4.03
THAI	7.60	0.20	2.70
COM7	28.75	0.75	2.68
KCE	16.70	0.40	2.45
MAJOR	24.70	0.50	2.07
EPG	7.65	0.15	2.00
TU	13.40	0.20	1.52
TASCO	21.50	0.30	1.42
PRM	7.20	0.10	1.41
STEC	14.60	0.20	1.39

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	13.00	-1.70	-11.56
STA	9.80	-1.10	-10.09
TRUE	4.56	-0.49	-9.70
CK	18.60	-1.80	-8.82
SUPER	0.56	-0.04	-6.67
UNIQ	7.25	-0.50	-6.45
BCPG	16.60	-1.00	-5.68
TTCL	6.10	-0.30	-4.69
LPN	4.54	-0.18	-3.81
JAS	4.94	-0.16	-3.14

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
15/11/2019	41,017	53,063	-12,046	37,949	35,769	2,180	113,560	103,694	9,866	192,526	331,281

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2019	3,434	2,406	1,028	5,901	5,862	39	13,440	14,507	-1,067	22,775	82,367

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/11/2019	0	0	0	1,344	1,390	-46	562	516	46	1,906	29,652