

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Nov-19	15-Nov-19	Change	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19
S50X19	Nov 2019	1,085.40	1,081.20	4.2 0.39 %	45	18.42 %	38	-22.45 %	49	88.46 %	26	0.00 %	26
S50Z19	Dec 2019	1,086.70	1,083.30	3.4 0.31 %	291,223	3.52 %	281,308	-2.69 %	289,094	-0.95 %	291,879	-1.30 %	295,725
S50H20	Mar 2020	1,082.40	1,079.00	3.4 0.32 %	38,659	0.81 %	38,349	1.25 %	37,875	0.27 %	37,774	-0.10 %	37,811
S50M20	Jun 2020	1,077.80	1,074.80	3 0.28 %	8,677	-1.57 %	8,815	3.60 %	8,509	-2.04 %	8,686	2.88 %	8,443
S50U20	Sep 2020	1,072.50	1,069.50	3 0.28 %	2,840	3.84 %	2,735	-7.51 %	2,957	-1.27 %	2,995	5.91 %	2,828

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Nov-19	15-Nov-19	Change	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19
TRUEZ19	Dec 2019	40,219	4.47	4.58	-0.11 -2.40 %	46,991	-10.58 %	52,552	-13.31 %	60,621	-3.24 %	62,652	-3.84 %	65,151
JASZ19	Dec 2019	32,315	4.82	4.92	-0.10 -2.03 %	115,207	-2.46 %	118,111	-3.32 %	122,169	1.64 %	120,202	0.34 %	119,796
TRUEH20	Mar 2020	31,246	4.45	4.58	-0.13 -2.84 %	40,451	5.25 %	38,435	-50.55 %	77,732	-0.01 %	77,738	0.68 %	77,210
PRMZ19	Dec 2019	10,001	7.39	7.25	0.14 1.93 %	26,308	0.00 %	26,308	-0.18 %	26,355	-0.59 %	26,511	1.87 %	26,024
CBGH20	Mar 2020	6,041	85.49	84.58	0.91 1.08 %	19,417	0.21 %	19,376	-1.53 %	19,678	0.95 %	19,493	-0.05 %	19,503
TRUEM20	Jun 2020	6,003	4.51	4.60	-0.09 -1.96 %	64,918	-2.26 %	66,417	-0.25 %	66,582	0.00 %	66,581	0.03 %	66,560
WHAZ19	Dec 2019	4,917	4.59	4.52	0.07 1.55 %	48,788	-8.94 %	53,577	2.56 %	52,239	-2.30 %	53,471	-4.41 %	55,937
BLANDZ19	Dec 2019	4,771	1.35	1.37	-0.02 -1.46 %	97,430	5.07 %	92,731	2.09 %	90,829	1.27 %	89,693	0.09 %	89,615
CPFH20	Mar 2020	4,626	25.79	26.33	-0.54 -2.05 %	26,054	0.40 %	25,951	-4.07 %	27,051	0.00 %	27,050	0.37 %	26,949
BTSZ19	Dec 2019	4,518	14.00	13.89	0.11 0.79 %	24,880	11.16 %	22,382	2.23 %	21,893	2.15 %	21,432	-2.14 %	21,900

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	(+/-)	12-Nov-19	18-Nov-19	15-Nov-19	Change
TMBU20	Sep 2020	1,002	564,515	0.18 %	563,514	2.75 %	548,438	1.60 %	539,783	0.58 %	536,682	1.46	1.42	0.04 2.82 %
SIRIH20	Mar 2020	93	340,898	0.03 %	340,805	-0.56 %	342,731	-0.14 %	343,219	0.06 %	343,026	1.13	1.11	0.02 1.8 %
JASZ19	Dec 2019	32,315	115,207	-2.46 %	118,111	-3.32 %	122,169	1.64 %	120,202	0.34 %	119,796	4.82	4.92	-0.1 -2.0 %
SIRIZ19	Dec 2019	137	105,428	0.03 %	105,400	0.01 %	105,394	-0.97 %	106,423	-0.03 %	106,456	1.15	1.15	0 0 %
BLANDZ19	Dec 2019	4,771	97,430	5.07 %	92,731	2.09 %	90,829	1.27 %	89,693	0.09 %	89,615	1.35	1.37	-0.02 -1.5 %
TMBZ19X	Dec 2019	540	83,138	-0.58 %	83,619	2.35 %	81,700	-0.73 %	82,297	0.45 %	81,930	1.39	1.39	0 0 %
IRPCZ19	Dec 2019	2,543	75,257	-0.45 %	75,599	2.11 %	74,034	1.56 %	72,898	0.78 %	72,333	3.43	3.39	0.04 1.18 %
QHZ19	Dec 2019	2,098	68,597	-2.88 %	70,634	-0.70 %	71,135	0.75 %	70,604	-1.40 %	71,604	2.63	2.62	0.01 0.38 %
TRUEM20	Jun 2020	6,003	64,918	-2.26 %	66,417	-0.25 %	66,582	0.00 %	66,581	0.03 %	66,560	4.51	4.60	-0.09 -2 %
SUPERZ19	Dec 2019	2,091	60,045	-1.49 %	60,954	10.29 %	55,265	1.84 %	54,265	0.00 %	54,265	0.56	0.56	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	7.15	0.40	5.93
KCE	17.60	0.90	5.39
IVL	31.75	1.50	4.96
ERW	6.10	0.25	4.27
SPRC	9.80	0.40	4.26
UNIQ	7.55	0.30	4.14
ORI	6.80	0.25	3.82
EPG	7.90	0.25	3.27
PTG	19.40	0.60	3.19
STA	10.10	0.30	3.06

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.91	-0.07	-3.54
AAV	2.20	-0.06	-2.65
THAI	7.40	-0.20	-2.63
TRUE	4.44	-0.12	-2.63
SPCG	19.90	-0.50	-2.45
BLAND	1.32	-0.03	-2.22
TKN	10.10	-0.20	-1.94
CPF	25.75	-0.50	-1.90
KTC	40.00	-0.75	-1.84
KBANK	146.50	-2.50	-1.68

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
18/11/2019	47,248	44,201	3,047	25,976	27,320	-1,344	77,798	79,501	-1,703	151,022	341,480

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2019	3,807	3,025	782	4,801	3,561	1,240	9,465	11,487	-2,022	18,073	82,556

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/11/2019	0	0	0	1,149	1,076	73	304	377	-73	1,453	30,703