

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Nov-19	18-Nov-19	Change	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19
S50X19	Nov 2019	1,085.10	1,085.40	-0.3 -0.03 %	44	-2.22 %	45	18.42 %	38	-22.45 %	49	88.46 %	26
S50Z19	Dec 2019	1,085.30	1,086.70	-1.4 -0.13 %	296,594	1.84 %	291,223	3.52 %	281,308	-2.69 %	289,094	-0.95 %	291,879
S50F20	Jan 2020	1,081.90	1,082.50	-0.6 -0.06 %	40	11.11 %	36	0.00 %	36	9.09 %	33	0.00 %	33
S50H20	Mar 2020	1,080.80	1,082.40	-1.6 -0.15 %	40,039	3.57 %	38,659	0.81 %	38,349	1.25 %	37,875	0.27 %	37,774
S50M20	Jun 2020	1,076.50	1,077.80	-1.3 -0.12 %	8,599	-0.90 %	8,677	-1.57 %	8,815	3.60 %	8,509	-2.04 %	8,686
S50U20	Sep 2020	1,070.80	1,072.50	-1.7 -0.16 %	3,024	6.48 %	2,840	3.84 %	2,735	-7.51 %	2,957	-1.27 %	2,995

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Nov-19	18-Nov-19	Change	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19
TRUEZ19	Dec 2019	18,542	4.40	4.47	-0.07 -1.57 %	57,034	21.37 %	46,991	-10.58 %	52,552	-13.31 %	60,621	-3.24 %	62,652
TMBU20	Sep 2020	16,513	1.45	1.46	-0.01 -0.68 %	579,026	2.57 %	564,515	0.18 %	563,514	2.75 %	548,438	1.60 %	539,783
BTSZ19	Dec 2019	7,515	13.92	14.00	-0.08 -0.57 %	21,389	-14.03 %	24,880	11.16 %	22,382	2.23 %	21,893	2.15 %	21,432
CPFZ19	Dec 2019	7,513	25.60	25.63	-0.03 -0.12 %	22,297	-0.03 %	22,304	-0.45 %	22,405	0.37 %	22,323	-0.01 %	22,325
CPFU20	Sep 2020	7,500	25.37	25.40	-0.03 -0.12 %	7,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BLANDZ19	Dec 2019	6,395	1.34	1.35	-0.01 -0.74 %	91,208	-6.39 %	97,430	5.07 %	92,731	2.09 %	90,829	1.27 %	89,693
SUPERZ19	Dec 2019	6,000	0.57	0.56	0.01 1.79 %	54,045	-9.99 %	60,045	-1.49 %	60,954	10.29 %	55,265	1.84 %	54,265
SPRCZ19	Dec 2019	3,997	9.77	9.75	0.02 0.21 %	2,628	23.44 %	2,129	0.00 %	2,129	-0.23 %	2,134	0.00 %	2,134
TRUEH20	Mar 2020	3,614	4.40	4.45	-0.05 -1.12 %	40,986	1.32 %	40,451	5.25 %	38,435	-50.55 %	77,732	-0.01 %	77,738
CHGU20	Sep 2020	3,500	2.60	2.61	-0.01 -0.38 %	1,001	-77.76 %	4,501	-10.00 %	5,001	-23.07 %	6,501	0.00 %	6,501

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	(+/-)	13-Nov-19	19-Nov-19	18-Nov-19	Change
TMBU20	Sep 2020	16,513	579,026	2.57 %	564,515	0.18 %	563,514	2.75 %	548,438	1.60 %	539,783	1.45	1.46	-0.01 -0.7 %
SIRIH20	Mar 2020	15	340,913	0.00 %	340,898	0.03 %	340,805	-0.56 %	342,731	-0.14 %	343,219	1.12	1.13	-0.01 -0.9 %
JASZ19	Dec 2019	2,112	115,232	0.02 %	115,207	-2.46 %	118,111	-3.32 %	122,169	1.64 %	120,202	4.82	4.82	0 0 %
SIRIZ19	Dec 2019	54	105,460	0.03 %	105,428	0.03 %	105,400	0.01 %	105,394	-0.97 %	106,423	1.15	1.15	0 0 %
BLANDZ19	Dec 2019	6,395	91,208	-6.39 %	97,430	5.07 %	92,731	2.09 %	90,829	1.27 %	89,693	1.34	1.35	-0.01 -0.7 %
TMBZ19X	Dec 2019	1,120	82,221	-1.10 %	83,138	-0.58 %	83,619	2.35 %	81,700	-0.73 %	82,297	1.38	1.39	-0.01 -0.7 %
IRPCZ19	Dec 2019	592	75,760	0.67 %	75,257	-0.45 %	75,599	2.11 %	74,034	1.56 %	72,898	3.41	3.43	-0.02 -0.6 %
QHZ19	Dec 2019	85	68,513	-0.12 %	68,597	-2.88 %	70,634	-0.70 %	71,135	0.75 %	70,604	2.63	2.63	0 0 %
TRUEM20	Jun 2020	2,012	64,929	0.02 %	64,918	-2.26 %	66,417	-0.25 %	66,582	0.00 %	66,581	4.46	4.51	-0.05 -1.1 %
TRUEZ19	Dec 2019	18,542	57,034	21.37 %	46,991	-10.58 %	52,552	-13.31 %	60,621	-3.24 %	62,652	4.40	4.47	-0.07 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	8.05	0.50	6.62
TKN	10.70	0.60	5.94
KCE	18.40	0.80	4.55
HANA	30.00	1.25	4.35
STPI	6.60	0.25	3.94
KTC	41.50	1.50	3.75
TASCO	22.90	0.80	3.62
PSL	7.20	0.25	3.60
ERW	6.30	0.20	3.28
CENDEL	28.00	0.75	2.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
INTUCH	64.00	-1.75	-2.66
DTAC	59.75	-1.50	-2.45
THAI	7.25	-0.15	-2.03
TRUE	4.36	-0.08	-1.80
BCPG	16.40	-0.30	-1.80
PTT	43.75	-0.75	-1.69
TMB	1.40	-0.02	-1.41
ADVANC	227.00	-3.00	-1.30
PTTEP	120.00	-1.50	-1.23
MAJOR	24.60	-0.30	-1.20

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
19/11/2019	49,701	61,909	-12,208	33,736	29,910	3,826	98,759	90,377	8,382	182,196	348,340

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/11/2019	6,263	2,401	3,862	8,137	7,838	299	15,349	19,510	-4,161	29,749	78,735