

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Nov-19	19-Nov-19	Change	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19
S50X19	Nov 2019	1,075.90	1,085.10	-9.2 -0.85 %	36	-18.18 %	44	-2.22 %	45	18.42 %	38	-22.45 %	49
S50Z19	Dec 2019	1,075.20	1,085.30	-10.1 -0.93 %	293,419	-1.07 %	296,594	1.84 %	291,223	3.52 %	281,308	-2.69 %	289,094
S50F20	Jan 2020	1,073.10	1,081.90	-8.8 -0.81 %	41	2.50 %	40	11.11 %	36	0.00 %	36	9.09 %	33
S50H20	Mar 2020	1,070.90	1,080.80	-9.9 -0.92 %	40,305	0.66 %	40,039	3.57 %	38,659	0.81 %	38,349	1.25 %	37,875
S50M20	Jun 2020	1,066.60	1,076.50	-9.9 -0.92 %	8,914	3.66 %	8,599	-0.90 %	8,677	-1.57 %	8,815	3.60 %	8,509
S50U20	Sep 2020	1,061.80	1,070.80	-9 -0.84 %	3,048	0.79 %	3,024	6.48 %	2,840	3.84 %	2,735	-7.51 %	2,957

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Nov-19	19-Nov-19	Change	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19
TRUEZ19	Dec 2019	33,659	4.15	4.40	-0.25 -5.68 %	64,328	12.79 %	57,034	21.37 %	46,991	-10.58 %	52,552	-13.31 %	60,621
TRUEM20	Jun 2020	13,569	4.18	4.46	-0.28 -6.28 %	52,435	-19.24 %	64,929	0.02 %	64,918	-2.26 %	66,417	-0.25 %	66,582
TRUEH20	Mar 2020	11,921	4.14	4.40	-0.26 -5.91 %	44,172	7.77 %	40,986	1.32 %	40,451	5.25 %	38,435	-50.55 %	77,732
CHGZ19	Dec 2019	9,542	2.67	2.61	0.06 2.30 %	3,758	-59.39 %	9,253	-10.40 %	10,327	6.75 %	9,674	-0.49 %	9,722
WHAZ19	Dec 2019	9,065	4.40	4.54	-0.14 -3.08 %	43,647	-11.46 %	49,299	1.05 %	48,788	-8.94 %	53,577	2.56 %	52,239
BTSZ19	Dec 2019	9,061	14.07	13.92	0.15 1.08 %	18,384	-14.05 %	21,389	-14.03 %	24,880	11.16 %	22,382	2.23 %	21,893
CPFZ19	Dec 2019	7,940	25.37	25.60	-0.23 -0.90 %	14,871	-33.30 %	22,297	-0.03 %	22,304	-0.45 %	22,405	0.37 %	22,323
CPFH20	Mar 2020	7,601	25.65	25.90	-0.25 -0.97 %	33,756	29.06 %	26,155	0.39 %	26,054	0.40 %	25,951	-4.07 %	27,051
WHAH20	Mar 2020	4,542	4.39	4.53	-0.14 -3.09 %	16,667	26.99 %	13,125	8.25 %	12,125	4.30 %	11,625	4.48 %	11,127
TMBU20	Sep 2020	4,269	1.44	1.45	-0.01 -0.69 %	582,794	0.65 %	579,026	2.57 %	564,515	0.18 %	563,514	2.75 %	548,438

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	(+/-)	14-Nov-19	20-Nov-19	19-Nov-19	Change
TMBU20	Sep 2020	4,269	582,794	0.65 %	579,026	2.57 %	564,515	0.18 %	563,514	2.75 %	548,438	1.44	1.45	-0.01 -0.7 %
SIRIH20	Mar 2020	9	340,922	0.00 %	340,913	0.00 %	340,898	0.03 %	340,805	-0.56 %	342,731	1.12	1.12	0 0 %
JASZ19	Dec 2019	3,696	115,775	0.47 %	115,232	0.02 %	115,207	-2.46 %	118,111	-3.32 %	122,169	4.88	4.82	0.06 1.24 %
SIRIZ19	Dec 2019	85	105,462	0.00 %	105,460	0.03 %	105,428	0.03 %	105,400	0.01 %	105,394	1.14	1.15	-0.01 -0.9 %
BLANDZ19	Dec 2019	1,958	92,077	0.95 %	91,208	-6.39 %	97,430	5.07 %	92,731	2.09 %	90,829	1.32	1.34	-0.02 -1.5 %
TMBZ19X	Dec 2019	167	82,137	-0.10 %	82,221	-1.10 %	83,138	-0.58 %	83,619	2.35 %	81,700	1.38	1.38	0 0 %
IRPCZ19	Dec 2019	2,642	78,222	3.25 %	75,760	0.67 %	75,257	-0.45 %	75,599	2.11 %	74,034	3.30	3.41	-0.1 -3.2 %
QHZ19	Dec 2019	58	68,471	-0.06 %	68,513	-0.12 %	68,597	-2.88 %	70,634	-0.70 %	71,135	2.60	2.63	-0.03 -1.1 %
TMBM20X	Jun 2020	3,009	68,385	-4.19 %	71,376	0.01 %	71,369	0.00 %	71,366	0.05 %	71,331	1.37	1.37	0 0 %
TRUEZ19	Dec 2019	33,659	64,328	12.79 %	57,034	21.37 %	46,991	-10.58 %	52,552	-13.31 %	60,621	4.15	4.40	-0.3 -5.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	76.75	2.75	3.72
CHG	2.68	0.08	3.08
KKP	68.25	1.25	1.87
BCPG	16.70	0.30	1.83
GFPT	12.40	0.20	1.64
TISCO	96.75	1.50	1.57
GULF	176.50	2.50	1.44
JAS	4.92	0.06	1.23
MAJOR	24.90	0.30	1.22
BBL	176.00	2.00	1.15

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	4.16	-0.20	-4.59
ESSO	6.80	-0.30	-4.23
IVL	30.75	-1.25	-3.91
KCE	17.70	-0.70	-3.80
THAI	7.00	-0.25	-3.45
WHA	4.44	-0.14	-3.06
IRPC	3.30	-0.10	-2.94
SPALI	16.80	-0.50	-2.89
ITD	1.58	-0.04	-2.47
PLANB	8.45	-0.20	-2.31

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
20/11/2019	39,665	49,423	-9,758	24,823	33,657	-8,834	110,499	91,907	18,592	174,987	345,763

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2019	3,945	3,682	263	5,315	6,513	-1,198	13,114	12,179	935	22,374	79,601

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/11/2019	0	0	0	528	301	227	672	899	-227	1,200	31,236