

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Nov-19	20-Nov-19	Change	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19
S50X19	Nov 2019	1,072.80	1,075.90	-3.1 -0.29 %	37	2.78 %	36	-18.18 %	44	-2.22 %	45	18.42 %	38
S50Z19	Dec 2019	1,073.80	1,075.20	-1.4 -0.13 %	295,236	0.62 %	293,419	-1.07 %	296,594	1.84 %	291,223	3.52 %	281,308
S50F20	Jan 2020	1,069.60	1,073.10	-3.5 -0.33 %	41	0.00 %	41	2.50 %	40	11.11 %	36	0.00 %	36
S50H20	Mar 2020	1,069.70	1,070.90	-1.2 -0.11 %	40,465	0.40 %	40,305	0.66 %	40,039	3.57 %	38,659	0.81 %	38,349
S50M20	Jun 2020	1,065.20	1,066.60	-1.4 -0.13 %	8,889	-0.28 %	8,914	3.66 %	8,599	-0.90 %	8,677	-1.57 %	8,815
S50U20	Sep 2020	1,059.90	1,061.80	-1.9 -0.18 %	3,364	10.37 %	3,048	0.79 %	3,024	6.48 %	2,840	3.84 %	2,735

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Nov-19	20-Nov-19	Change	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19
TRUEZ19	Dec 2019	76,059	4.16	4.15	0.01 0.24 %	57,270	-10.97 %	64,328	12.79 %	57,034	21.37 %	46,991	-10.58 %	52,552
TMBU20	Sep 2020	20,026	1.43	1.44	-0.01 -0.69 %	602,818	3.44 %	582,794	0.65 %	579,026	2.57 %	564,515	0.18 %	563,514
TRUEM20	Jun 2020	13,315	4.18	4.18	0.00 0.00 %	53,684	2.38 %	52,435	-19.24 %	64,929	0.02 %	64,918	-2.26 %	66,417
JASZ19	Dec 2019	13,098	4.97	4.88	0.09 1.84 %	104,294	-9.92 %	115,775	0.47 %	115,232	0.02 %	115,207	-2.46 %	118,111
TRUEH20	Mar 2020	10,454	4.15	4.14	0.01 0.24 %	41,722	-5.55 %	44,172	7.77 %	40,986	1.32 %	40,451	5.25 %	38,435
BLANDZ19	Dec 2019	6,209	1.27	1.32	-0.05 -3.79 %	88,016	-4.41 %	92,077	0.95 %	91,208	-6.39 %	97,430	5.07 %	92,731
TMBM20X	Jun 2020	5,037	1.37	1.37	0.00 0.00 %	63,421	-7.26 %	68,385	-4.19 %	71,376	0.01 %	71,369	0.00 %	71,366
BTSZ19	Dec 2019	5,034	13.85	14.07	-0.22 -1.56 %	21,382	16.31 %	18,384	-14.05 %	21,389	-14.03 %	24,880	11.16 %	22,382
CHGZ19	Dec 2019	4,038	2.67	2.67	0.00 0.00 %	5,760	53.27 %	3,758	-59.39 %	9,253	-10.40 %	10,327	6.75 %	9,674
SZ19	Dec 2019	3,202	2.74	2.80	-0.06 -2.14 %	11,178	-22.26 %	14,378	-2.57 %	14,758	0.00 %	14,758	0.00 %	14,758

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	(+/-)	15-Nov-19	21-Nov-19	20-Nov-19	Change
TMBU20	Sep 2020	20,026	602,818	3.44 %	582,794	0.65 %	579,026	2.57 %	564,515	0.18 %	563,514	1.43	1.44	-0.01 -0.7 %
SIRIH20	Mar 2020	40	340,962	0.01 %	340,922	0.00 %	340,913	0.00 %	340,898	0.03 %	340,805	1.11	1.12	-0.01 -0.9 %
JASZ19	Dec 2019	13,098	104,294	-9.92 %	115,775	0.47 %	115,232	0.02 %	115,207	-2.46 %	118,111	4.97	4.88	0.09 1.84 %
BLANDZ19	Dec 2019	6,209	88,016	-4.41 %	92,077	0.95 %	91,208	-6.39 %	97,430	5.07 %	92,731	1.27	1.32	-0.05 -3.8 %
TMBZ19X	Dec 2019	1,578	80,639	-1.82 %	82,137	-0.10 %	82,221	-1.10 %	83,138	-0.58 %	83,619	1.38	1.38	0 0 %
IRPCZ19	Dec 2019	573	77,748	-0.61 %	78,222	3.25 %	75,760	0.67 %	75,257	-0.45 %	75,599	3.26	3.30	-0.04 -1.2 %
QHZ19	Dec 2019	1,207	67,284	-1.73 %	68,471	-0.06 %	68,513	-0.12 %	68,597	-2.88 %	70,634	2.62	2.60	0.02 0.77 %
TMBM20X	Jun 2020	5,037	63,421	-7.26 %	68,385	-4.19 %	71,376	0.01 %	71,369	0.00 %	71,366	1.37	1.37	0 0 %
TRUEZ19	Dec 2019	76,059	57,270	-10.97 %	64,328	12.79 %	57,034	21.37 %	46,991	-10.58 %	52,552	4.16	4.15	0.01 0.24 %
SUPERZ19	Dec 2019	0	54,045	0.00 %	54,045	0.00 %	54,045	-9.99 %	60,045	-1.49 %	60,954	0.56	0.56	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	6.90	0.40	6.15
TKN	11.10	0.50	4.72
ERW	6.35	0.15	2.42
KCE	18.10	0.40	2.26
CPF	26.00	0.50	1.96
TCAP	55.00	1.00	1.85
CENTEL	28.00	0.50	1.82
KBANK	149.50	2.50	1.70
JAS	5.00	0.08	1.63
IVL	31.25	0.50	1.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	56.00	-3.25	-5.49
TPIPL	1.21	-0.07	-5.47
ICHI	5.65	-0.25	-4.24
THAI	6.75	-0.25	-3.57
AEONTS	194.50	-6.50	-3.23
ITD	1.53	-0.05	-3.16
SPRC	9.40	-0.30	-3.09
ADVANC	220.00	-7.00	-3.08
COM7	27.75	-0.75	-2.63
RATCH	74.75	-2.00	-2.61

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
21/11/2019	39,399	56,547	-17,148	32,152	32,410	-258	93,720	76,314	17,406	165,271	348,032

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2019	4,225	4,472	-247	6,465	7,399	-934	14,463	13,282	1,181	25,153	81,521

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/11/2019	0	0	0	1,000	1,050	-50	510	460	50	1,510	32,240