

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Nov-19	21-Nov-19	Change	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19
S50X19	Nov 2019	1,077.60	1,072.80	4.8 0.45 %	31	-16.22 %	37	2.78 %	36	-18.18 %	44	-2.22 %	45
S50Z19	Dec 2019	1,076.40	1,073.80	2.6 0.24 %	288,350	-2.33 %	295,236	0.62 %	293,419	-1.07 %	296,594	1.84 %	291,223
S50H20	Mar 2020	1,072.00	1,069.70	2.3 0.22 %	41,734	3.14 %	40,465	0.40 %	40,305	0.66 %	40,039	3.57 %	38,659
S50M20	Jun 2020	1,067.60	1,065.20	2.4 0.23 %	8,995	1.19 %	8,889	-0.28 %	8,914	3.66 %	8,599	-0.90 %	8,677
S50U20	Sep 2020	1,062.40	1,059.90	2.5 0.24 %	3,417	1.58 %	3,364	10.37 %	3,048	0.79 %	3,024	6.48 %	2,840

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Nov-19	21-Nov-19	Change	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19
TRUEZ19	Dec 2019	21,030	4.25	4.16	0.09 2.16 %	57,788	0.90 %	57,270	-10.97 %	64,328	12.79 %	57,034	21.37 %	46,991
WHAZ19	Dec 2019	17,576	4.28	4.41	-0.13 -2.95 %	40,762	-7.48 %	44,058	0.94 %	43,647	-11.46 %	49,299	1.05 %	48,788
CPFH20	Mar 2020	15,003	26.15	26.18	-0.03 -0.11 %	33,760	0.01 %	33,757	0.00 %	33,756	29.06 %	26,155	0.39 %	26,054
TMBM20X	Jun 2020	12,005	1.43	1.37	0.06 4.38 %	51,426	-18.91 %	63,421	-7.26 %	68,385	-4.19 %	71,376	0.01 %	71,369
SUPERZ19	Dec 2019	9,150	0.57	0.56	0.01 1.79 %	50,195	-7.12 %	54,045	0.00 %	54,045	0.00 %	54,045	-9.99 %	60,045
TRUEH20	Mar 2020	8,143	4.25	4.15	0.10 2.41 %	47,703	14.34 %	41,722	-5.55 %	44,172	7.77 %	40,986	1.32 %	40,451
WHAH20	Mar 2020	7,301	4.29	4.40	-0.11 -2.50 %	13,961	-16.26 %	16,671	0.02 %	16,667	26.99 %	13,125	8.25 %	12,125
JASZ19	Dec 2019	7,138	4.94	4.97	-0.03 -0.60 %	107,802	3.36 %	104,294	-9.92 %	115,775	0.47 %	115,232	0.02 %	115,207
SUPERH20	Mar 2020	6,000	0.57	0.56	0.01 1.79 %	28,010	-17.64 %	34,010	6.25 %	32,010	0.00 %	32,010	3.22 %	31,010
IRPCZ19	Dec 2019	4,235	3.38	3.26	0.12 3.68 %	76,640	-1.43 %	77,748	-0.61 %	78,222	3.25 %	75,760	0.67 %	75,257

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	(+/-)	18-Nov-19	22-Nov-19	21-Nov-19	Change
TMBU20	Sep 2020	3,506	604,324	0.25 %	602,818	3.44 %	582,794	0.65 %	579,026	2.57 %	564,515	1.44	1.43	0.01 0.7 %
SIRIH20	Mar 2020	3,532	344,494	1.04 %	340,962	0.01 %	340,922	0.00 %	340,913	0.00 %	340,898	1.11	1.11	0 0 %
JASZ19	Dec 2019	7,138	107,802	3.36 %	104,294	-9.92 %	115,775	0.47 %	115,232	0.02 %	115,207	4.94	4.97	-0.03 -0.6 %
BLANDZ19	Dec 2019	531	88,506	0.56 %	88,016	-4.41 %	92,077	0.95 %	91,208	-6.39 %	97,430	1.31	1.27	0.04 3.15 %
TMBZ19X	Dec 2019	199	80,601	-0.05 %	80,639	-1.82 %	82,137	-0.10 %	82,221	-1.10 %	83,138	1.41	1.38	0.03 2.17 %
IRPCZ19	Dec 2019	4,235	76,640	-1.43 %	77,748	-0.61 %	78,222	3.25 %	75,760	0.67 %	75,257	3.38	3.26	0.1 3.68 %
QHZ19	Dec 2019	36	67,282	0.00 %	67,284	-1.73 %	68,471	-0.06 %	68,513	-0.12 %	68,597	2.62	2.62	0 0 %
TRUEZ19	Dec 2019	21,030	57,788	0.90 %	57,270	-10.97 %	64,328	12.79 %	57,034	21.37 %	46,991	4.25	4.16	0.09 2.16 %
TRUEM20	Jun 2020	1,150	53,707	0.04 %	53,684	2.38 %	52,435	-19.24 %	64,929	0.02 %	64,918	4.29	4.18	0.1 2.63 %
TMBM20X	Jun 2020	12,005	51,426	-18.91 %	63,421	-7.26 %	68,385	-4.19 %	71,376	0.01 %	71,369	1.43	1.37	0.06 4.38 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	3.36	0.14	4.35
HANA	31.25	1.25	4.17
IVL	32.25	1.00	3.20
ESSO	7.05	0.20	2.92
TRUE	4.24	0.12	2.91
TMB	1.45	0.04	2.84
BCP	23.90	0.60	2.58
PTTGC	53.00	1.25	2.42
GLOBAL	17.10	0.40	2.40
KBANK	153.00	3.50	2.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	12.90	-0.50	-3.73
AMATA	23.60	-0.90	-3.67
WHA	4.28	-0.12	-2.73
RS	12.70	-0.30	-2.31
PLANB	8.20	-0.15	-1.80
SIRI	1.11	-0.02	-1.77
BH	129.50	-2.00	-1.52
GULF	173.50	-2.50	-1.42
JAS	4.94	-0.06	-1.20
CPF	25.75	-0.25	-0.96

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
22/11/2019	45,794	35,082	10,712	30,420	27,218	3,202	59,320	73,234	-13,914	135,534	342,568

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2019	4,455	6,559	-2,104	13,421	11,566	1,855	13,291	13,042	249	31,167	77,858

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/11/2019	0	0	0	416	43	373	296	669	-373	712	31,917