

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Nov-19	22-Nov-19	Change	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19
S50X19	Nov 2019	1,089.50	1,077.60	11.9 1.1 %	30	-3.23 %	31	-16.22 %	37	2.78 %	36	-18.18 %	44
S50Z19	Dec 2019	1,086.00	1,076.40	9.6 0.89 %	279,460	-3.08 %	288,350	-2.33 %	295,236	0.62 %	293,419	-1.07 %	296,594
S50F20	Jan 2020	1,080.40	1,074.70	5.7 0.53 %	50	21.95 %	41	0.00 %	41	0.00 %	41	2.50 %	40
S50H20	Mar 2020	1,081.10	1,072.00	9.1 0.85 %	43,395	3.98 %	41,734	3.14 %	40,465	0.40 %	40,305	0.66 %	40,039
S50M20	Jun 2020	1,076.80	1,067.60	9.2 0.86 %	8,999	0.04 %	8,995	1.19 %	8,889	-0.28 %	8,914	3.66 %	8,599
S50U20	Sep 2020	1,071.60	1,062.40	9.2 0.87 %	3,460	1.26 %	3,417	1.58 %	3,364	10.37 %	3,048	0.79 %	3,024

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Nov-19	22-Nov-19	Change	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19
TMBU20	Sep 2020	44,001	1.48	1.44	0.04 2.78 %	606,748	0.40 %	604,324	0.25 %	602,818	3.44 %	582,794	0.65 %	579,026
TRUEZ19	Dec 2019	25,961	4.36	4.25	0.11 2.59 %	45,318	-21.58 %	57,788	0.90 %	57,270	-10.97 %	64,328	12.79 %	57,034
CBGZ19	Dec 2019	10,005	85.50	85.25	0.25 0.29 %	8,184	-0.04 %	8,187	-1.50 %	8,312	1.19 %	8,214	-0.02 %	8,216
WHAZ19	Dec 2019	9,224	4.38	4.28	0.10 2.34 %	38,136	-6.44 %	40,762	-7.48 %	44,058	0.94 %	43,647	-11.46 %	49,299
TRUEH20	Mar 2020	9,207	4.35	4.25	0.10 2.35 %	42,299	-11.33 %	47,703	14.34 %	41,722	-5.55 %	44,172	7.77 %	40,986
PRMM20	Jun 2020	6,840	7.48	7.22	0.26 3.60 %	4,842	141.86 %	2,002	100.00 %	2	0.00 %	2	-99.90 %	2,002
JASZ19	Dec 2019	6,558	4.94	4.94	0.00 0.00 %	104,273	-3.27 %	107,802	3.36 %	104,294	-9.92 %	115,775	0.47 %	115,232
PRMH20	Mar 2020	5,340	7.49	7.23	0.26 3.60 %	3,530	-55.15 %	7,870	0.00 %	7,870	-20.26 %	9,870	25.43 %	7,869
CBGH20	Mar 2020	5,241	85.25	85.33	-0.08 -0.09 %	19,642	0.83 %	19,481	0.05 %	19,471	0.33 %	19,407	-0.15 %	19,437
IRPCZ19	Dec 2019	4,733	3.52	3.38	0.14 4.14 %	72,078	-5.95 %	76,640	-1.43 %	77,748	-0.61 %	78,222	3.25 %	75,760

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	(+/-)	19-Nov-19	25-Nov-19	22-Nov-19	Change
TMBU20	Sep 2020	44,001	606,748	0.40 %	604,324	0.25 %	602,818	3.44 %	582,794	0.65 %	579,026	1.48	1.44	0.04 2.78 %
SIRIH20	Mar 2020	65	344,558	0.02 %	344,494	1.04 %	340,962	0.01 %	340,922	0.00 %	340,913	1.13	1.11	0.02 1.8 %
JASZ19	Dec 2019	6,558	104,273	-3.27 %	107,802	3.36 %	104,294	-9.92 %	115,775	0.47 %	115,232	4.94	4.94	0 0 %
BLANDZ19	Dec 2019	1,152	89,616	1.25 %	88,506	0.56 %	88,016	-4.41 %	92,077	0.95 %	91,208	1.33	1.31	0.02 1.53 %
TMBZ19X	Dec 2019	3,265	82,810	2.74 %	80,601	-0.05 %	80,639	-1.82 %	82,137	-0.10 %	82,221	1.46	1.41	0.05 3.55 %
IRPCZ19	Dec 2019	4,733	72,078	-5.95 %	76,640	-1.43 %	77,748	-0.61 %	78,222	3.25 %	75,760	3.52	3.38	0.1 4.14 %
QHZ19	Dec 2019	3,225	69,057	2.64 %	67,282	0.00 %	67,284	-1.73 %	68,471	-0.06 %	68,513	2.60	2.62	-0.02 -0.8 %
TRUEM20	Jun 2020	529	53,205	-0.93 %	53,707	0.04 %	53,684	2.38 %	52,435	-19.24 %	64,929	4.33	4.29	0.04 0.93 %
TMBM20X	Jun 2020	4	51,430	0.01 %	51,426	-18.91 %	63,421	-7.26 %	68,385	-4.19 %	71,376	1.46	1.43	0.03 2.1 %
SUPERZ19	Dec 2019	2,000	49,195	-1.99 %	50,195	-7.12 %	54,045	0.00 %	54,045	0.00 %	54,045	0.58	0.57	0.01 1.75 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	7.50	0.60	8.70
KCE	19.70	1.30	7.07
TU	13.80	0.90	6.98
PRM	7.65	0.45	6.25
PSL	7.65	0.45	6.25
TPIPL	1.28	0.07	5.79
IRPC	3.54	0.18	5.36
HANA	32.75	1.50	4.80
SPRC	10.20	0.45	4.62
STPI	7.15	0.30	4.38

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AEONTS	190.50	-5.50	-2.81
CHG	2.68	-0.04	-1.47
HMPRO	16.60	-0.10	-0.60
PTG	19.70	-0.10	-0.51
BDMS	24.20	0.00	0.00
ROBINS	65.25	0.00	0.00
MTC	61.25	0.00	0.00
QH	2.62	0.00	0.00
BTS	14.00	0.00	0.00
KTB	16.60	0.00	0.00

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
25/11/2019	52,069	38,959	13,110	34,949	33,708	1,241	87,940	102,291	-14,351	174,958	335,394

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/11/2019	2,673	5,355	-2,682	7,662	7,745	-83	15,825	13,060	2,765	26,160	79,062

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/11/2019	0	0	0	2,018	1,989	29	293	322	-29	2,311	33,898