

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Nov-19	25-Nov-19	Change	26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19
S50X19	Nov 2019	1,083.60	1,089.50	-5.9 -0.54 %	32	6.67 %	30	-3.23 %	31	-16.22 %	37	2.78 %	36
S50Z19	Dec 2019	1,085.00	1,086.00	-1 -0.09 %	295,489	5.74 %	279,460	-3.08 %	288,350	-2.33 %	295,236	0.62 %	293,419
S50F20	Jan 2020	1,085.00	1,080.40	4.6 0.43 %	47	-6.00 %	50	21.95 %	41	0.00 %	41	0.00 %	41
S50H20	Mar 2020	1,080.00	1,081.10	-1.1 -0.1 %	44,281	2.04 %	43,395	3.98 %	41,734	3.14 %	40,465	0.40 %	40,305
S50M20	Jun 2020	1,075.90	1,076.80	-0.9 -0.08 %	8,935	-0.71 %	8,999	0.04 %	8,995	1.19 %	8,889	-0.28 %	8,914
S50U20	Sep 2020	1,070.80	1,071.60	-0.8 -0.07 %	3,408	-1.50 %	3,460	1.26 %	3,417	1.58 %	3,364	10.37 %	3,048

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Nov-19	25-Nov-19	Change	26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19
TMBU20	Sep 2020	53,603	1.55	1.48	0.07 4.73 %	596,148	-1.75 %	606,748	0.40 %	604,324	0.25 %	602,818	3.44 %	582,794
GUNKULM20	Jun 2020	29,000	3.12	3.07	0.05 1.63 %	30,000	900.00 %	1,000	0.00 %	1,000	100.00 %	500	0.00 %	500
TRUEZ19	Dec 2019	23,560	4.43	4.36	0.07 1.61 %	47,244	4.25 %	45,318	-21.58 %	57,788	0.90 %	57,270	-10.97 %	64,328
TMBZ19X	Dec 2019	20,480	1.52	1.46	0.06 4.11 %	64,560	-22.04 %	82,810	2.74 %	80,601	-0.05 %	80,639	-1.82 %	82,137
CPFH20	Mar 2020	15,403	26.36	25.87	0.49 1.89 %	33,566	-0.59 %	33,764	0.01 %	33,760	0.01 %	33,757	0.00 %	33,756
TMBH20X	Mar 2020	8,521	1.53	1.45	0.08 5.52 %	45,630	10.95 %	41,126	-1.18 %	41,617	0.15 %	41,555	0.11 %	41,508
TRUEH20	Mar 2020	8,253	4.45	4.35	0.10 2.30 %	44,360	4.87 %	42,299	-11.33 %	47,703	14.34 %	41,722	-5.55 %	44,172
BTSH20	Mar 2020	7,501	13.79	13.91	-0.12 -0.86 %	9,928	189.61 %	3,428	-12.73 %	3,928	-27.63 %	5,428	22.39 %	4,435
BEMZ19	Dec 2019	6,015	10.74	10.70	0.04 0.37 %	23,294	-17.70 %	28,304	0.00 %	28,304	1.79 %	27,807	-3.39 %	28,784
BEMH20	Mar 2020	6,012	10.81	10.81	0.00 0.00 %	11,756	104.67 %	5,744	0.21 %	5,732	2.23 %	5,607	-0.02 %	5,608

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	(+/-)	20-Nov-19	26-Nov-19	25-Nov-19	Change
TMBU20	Sep 2020	53,603	596,148	-1.75 %	606,748	0.40 %	604,324	0.25 %	602,818	3.44 %	582,794	1.55	1.48	0.07 4.73 %
SIRIH20	Mar 2020	21	344,576	0.01 %	344,558	0.02 %	344,494	1.04 %	340,962	0.01 %	340,922	1.12	1.13	-0.01 -0.9 %
JASZ19	Dec 2019	4,003	105,271	0.96 %	104,273	-3.27 %	107,802	3.36 %	104,294	-9.92 %	115,775	4.94	4.94	0 0 %
BLANDZ19	Dec 2019	725	90,236	0.69 %	89,616	1.25 %	88,506	0.56 %	88,016	-4.41 %	92,077	1.33	1.33	0 0 %
IRPCZ19	Dec 2019	3,608	71,068	-1.40 %	72,078	-5.95 %	76,640	-1.43 %	77,748	-0.61 %	78,222	3.48	3.52	-0.04 -1.1 %
QHZ19	Dec 2019	3,631	65,467	-5.20 %	69,057	2.64 %	67,282	0.00 %	67,284	-1.73 %	68,471	2.66	2.60	0.06 2.31 %
TMBZ19X	Dec 2019	20,480	64,560	-22.04 %	82,810	2.74 %	80,601	-0.05 %	80,639	-1.82 %	82,137	1.52	1.46	0.06 4.11 %
TRUEM20	Jun 2020	1,027	53,209	0.01 %	53,205	-0.93 %	53,707	0.04 %	53,684	2.38 %	52,435	4.55	4.33	0.2 5.08 %
TMBM20X	Jun 2020	4	51,430	0.00 %	51,430	0.01 %	51,426	-18.91 %	63,421	-7.26 %	68,385	1.52	1.46	0.06 4.11 %
SUPERZ19	Dec 2019	2,000	49,195	0.00 %	49,195	-1.99 %	50,195	-7.12 %	54,045	0.00 %	54,045	0.58	0.58	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	6.95	0.35	5.30
IVL	35.00	1.75	5.26
CK	19.90	0.90	4.74
SPALI	17.80	0.70	4.09
EPG	8.05	0.30	3.87
TMB	1.53	0.05	3.38
GFPT	12.90	0.40	3.20
AAV	2.20	0.06	2.80
LPN	4.78	0.10	2.14
ESSO	7.50	0.15	2.04
STEC	15.00	0.30	2.04

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	54.00	-2.00	-3.57
TKN	11.00	-0.40	-3.51
GPSC	86.50	-2.75	-3.08
HANA	31.75	-1.00	-3.05
SPRC	9.90	-0.30	-2.94
SAWAD	63.50	-1.75	-2.68
STPI	7.00	-0.15	-2.10
SCB	118.00	-2.50	-2.07
MTC	60.00	-1.25	-2.04
ITD	1.55	-0.03	-1.90

## 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
26/11/2019	95,105	69,985	25,120	32,940	32,377	563	88,002	113,685	-25,683	216,047	352,192

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2019	2,370	2,520	-150	3,499	4,358	-859	8,939	7,930	1,009	14,808	80,780

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/11/2019	0	0	0	9	541	-532	685	153	532	694	34,474