

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Nov-19	26-Nov-19	Change	27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19
S50X19	Nov 2019	1,087.20	1,083.60	3.6 0.33 %	25	-21.88 %	32	6.67 %	30	-3.23 %	31	-16.22 %	37
S50Z19	Dec 2019	1,087.20	1,085.00	2.2 0.2 %	297,314	0.62 %	295,489	5.74 %	279,460	-3.08 %	288,350	-2.33 %	295,236
S50F20	Jan 2020	1,084.20	1,085.00	-0.8 -0.07 %	45	-4.26 %	47	-6.00 %	50	21.95 %	41	0.00 %	41
S50H20	Mar 2020	1,082.40	1,080.00	2.4 0.22 %	44,357	0.17 %	44,281	2.04 %	43,395	3.98 %	41,734	3.14 %	40,465
S50M20	Jun 2020	1,078.00	1,075.90	2.1 0.2 %	9,245	3.47 %	8,935	-0.71 %	8,999	0.04 %	8,995	1.19 %	8,889
S50U20	Sep 2020	1,072.20	1,070.80	1.4 0.13 %	3,444	1.06 %	3,408	-1.50 %	3,460	1.26 %	3,417	1.58 %	3,364

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Nov-19	26-Nov-19	Change	27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19
TMBU20	Sep 2020	44,831	1.62	1.55	0.07 4.52 %	584,821	-1.90 %	596,148	-1.75 %	606,748	0.40 %	604,324	0.25 %	602,818
GUNKULM20	Jun 2020	41,500	3.11	3.12	-0.01 -0.32 %	71,500	138.33 %	30,000	300.00 %	1,000	0.00 %	1,000	100.00 %	500
TMBZ19X	Dec 2019	31,523	1.63	1.52	0.11 7.24 %	81,452	26.16 %	64,560	-22.04 %	82,810	2.74 %	80,601	-0.05 %	80,639
TMBH20X	Mar 2020	27,035	1.66	1.53	0.13 8.50 %	52,652	15.39 %	45,630	10.95 %	41,126	-1.18 %	41,617	0.15 %	41,555
TRUEZ19	Dec 2019	10,895	4.39	4.43	-0.04 -0.90 %	44,825	-5.12 %	47,244	4.25 %	45,318	-21.58 %	57,788	0.90 %	57,270
CPFH20	Mar 2020	9,262	27.64	26.36	1.28 4.86 %	39,717	18.33 %	33,566	-0.59 %	33,764	0.01 %	33,760	0.01 %	33,757
WHAZ19	Dec 2019	7,647	4.34	4.37	-0.03 -0.69 %	38,482	-1.26 %	38,973	2.19 %	38,136	-6.44 %	40,762	-7.48 %	44,058
BTSH20	Mar 2020	7,159	13.82	13.79	0.03 0.22 %	13,783	38.83 %	9,928	189.61 %	3,428	-12.73 %	3,928	-27.63 %	5,428
CPFZ19	Dec 2019	7,055	27.50	26.20	1.30 4.96 %	10,382	-32.47 %	15,373	3.36 %	14,873	0.01 %	14,872	0.68 %	14,771
QHZ19	Dec 2019	6,625	2.65	2.66	-0.01 -0.38 %	64,867	-0.92 %	65,467	-5.20 %	69,057	2.64 %	67,282	0.00 %	67,284

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	(+/-)	22-Nov-19	(+/-)	21-Nov-19	27-Nov-19	26-Nov-19	Change
TMBU20	Sep 2020	44,831	584,821	-1.90 %	596,148	-1.75 %	606,748	0.40 %	604,324	0.25 %	602,818	1.62	1.55	0.07 4.52 %
SIRIH20	Mar 2020	3,510	342,085	-0.72 %	344,576	0.01 %	344,558	0.02 %	344,494	1.04 %	340,962	1.12	1.12	0 0 %
JASZ19	Dec 2019	2,524	106,788	1.44 %	105,271	0.96 %	104,273	-3.27 %	107,802	3.36 %	104,294	4.92	4.94	-0.02 -0.4 %
BLANDZ19	Dec 2019	794	89,971	-0.29 %	90,236	0.69 %	89,616	1.25 %	88,506	0.56 %	88,016	1.32	1.33	-0.01 -0.8 %
TMBZ19X	Dec 2019	31,523	81,452	26.16 %	64,560	-22.04 %	82,810	2.74 %	80,601	-0.05 %	80,639	1.63	1.52	0.1 7.24 %
GUNKULM20	Jun 2020	41,500	71,500	138.33 %	30,000	900.00 %	1,000	0.00 %	1,000	100.00 %	500	3.11	3.12	-0.01 -0.3 %
IRPCZ19	Dec 2019	1,153	70,040	-1.45 %	71,068	-1.40 %	72,078	-5.95 %	76,640	-1.43 %	77,748	3.54	3.48	0.06 1.72 %
QHZ19	Dec 2019	6,625	64,867	-0.92 %	65,467	-5.20 %	69,057	2.64 %	67,282	0.00 %	67,284	2.65	2.66	-0.01 -0.4 %
TRUEM20	Jun 2020	501	52,688	-0.98 %	53,209	0.01 %	53,205	-0.93 %	53,707	0.04 %	53,684	4.46	4.55	-0.09 -2 %
TMBH20X	Mar 2020	27,035	52,652	15.39 %	45,630	10.95 %	41,126	-1.18 %	41,617	0.15 %	41,555	1.66	1.53	0.1 8.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	1.66	0.13	8.50
CPF	27.50	1.25	4.76
RS	13.70	0.50	3.79
BH	134.50	4.50	3.46
BCP	25.25	0.75	3.06
SCB	120.50	2.50	2.12
PTTEP	120.50	2.50	2.12
BDMS	24.50	0.50	2.08
TKN	11.20	0.20	1.82
THCOM	4.06	0.06	1.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	7.20	-0.30	-4.00
GPSC	83.25	-3.25	-3.76
AMATA	23.60	-0.90	-3.67
INTUCH	60.75	-2.25	-3.57
DTAC	55.75	-2.00	-3.46
PLANB	8.15	-0.25	-2.98
AP	6.75	-0.20	-2.88
ORI	6.95	-0.20	-2.80
VGI	9.70	-0.25	-2.51
GFPT	12.60	-0.30	-2.33

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
27/11/2019	49,007	51,860	-2,853	32,304	33,111	-807	72,200	68,540	3,660	153,511	354,430

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/11/2019	3,488	3,558	-70	6,451	5,842	609	11,110	11,649	-539	21,049	80,990

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/11/2019	0	0	0	1	93	-92	101	9	92	102	34,541