

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		29-Nov-19	28-Nov-19	Change	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	
S50Z19	Dec 2019	1,072.10	1,079.80	-7.7 -0.71 %	327,462	11.28 %	294,268	-1.02 %	297,314	0.62 %	295,489	5.74 %	279,460	
S50F20	Jan 2020	1,067.50	1,078.30	-10.8 -1 %	46	2.22 %	45	0.00 %	45	-4.26 %	47	-6.00 %	50	
S50G20	Feb 2020	1,067.00	1,077.00	-10 -0.93 %	1	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	
S50H20	Mar 2020	1,068.80	1,075.10	-6.3 -0.59 %	45,182	0.76 %	44,839	1.09 %	44,357	0.17 %	44,281	2.04 %	43,395	
S50M20	Jun 2020	1,064.30	1,071.20	-6.9 -0.64 %	9,504	2.97 %	9,230	-0.16 %	9,245	3.47 %	8,935	-0.71 %	8,999	
S50U20	Sep 2020	1,058.80	1,065.50	-6.7 -0.63 %	3,728	7.37 %	3,472	0.81 %	3,444	1.06 %	3,408	-1.50 %	3,460	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			29-Nov-19	28-Nov-19	Change	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	
TMBU20	Sep 2020	44,501	1.63	1.64	-0.01 -0.61 %	648,324	6.84 %	606,823	3.76 %	584,821	-1.90 %	596,148	-1.75 %	606,748	
GUNKULM20	Jun 2020	40,000	3.06	3.07	-0.01 -0.33 %	71,500	0.00 %	71,500	0.00 %	71,500	138.33 %	30,000	300.00 %	1,000	
JASZ19	Dec 2019	9,052	4.86	4.75	0.11 2.32 %	98,898	-4.36 %	103,402	-3.17 %	106,788	1.44 %	105,271	0.96 %	104,273	
CHGZ19	Dec 2019	8,077	2.64	2.66	-0.02 -0.75 %	4,343	-55.16 %	9,685	34.85 %	7,182	-6.62 %	7,691	-11.17 %	8,658	
IVLH20	Mar 2020	6,590	34.25	33.97	0.28 0.82 %	2,832	-58.43 %	6,812	163.42 %	2,586	3.11 %	2,508	-43.45 %	4,435	
JASH20	Mar 2020	6,464	4.88	4.68	0.20 4.27 %	38,771	-10.98 %	43,554	-8.22 %	47,455	2.18 %	46,443	0.03 %	46,430	
QHZ19	Dec 2019	4,942	2.65	2.65	0.00 0.00 %	60,272	-6.11 %	64,193	-1.04 %	64,867	-0.92 %	65,467	-5.20 %	69,057	
WHAZ19	Dec 2019	4,392	4.21	4.26	-0.05 -1.17 %	37,619	3.02 %	36,515	-5.11 %	38,482	-1.26 %	38,973	2.19 %	38,136	
WHAH20	Mar 2020	3,715	4.20	4.28	-0.08 -1.87 %	18,538	23.15 %	15,053	0.39 %	14,995	7.34 %	13,969	3.94 %	13,439	
BDMSZ19	Dec 2019	3,553	24.76	24.50	0.26 1.06 %	3,300	78.28 %	1,851	8.37 %	1,708	21.74 %	1,403	0.00 %	1,403	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19	(+/-)	25-Nov-19	29-Nov-19	28-Nov-19	Change	
TMBU20	Sep 2020	44,501	648,324	6.84 %	606,823	3.76 %	584,821	-1.90 %	596,148	-1.75 %	606,748	1.63	1.64	-0.01 -0.6 %	
SIRIH20	Mar 2020	31	342,126	0.01 %	342,095	0.00 %	342,085	-0.72 %	344,576	0.01 %	344,558	1.09	1.11	-0.02 -1.8 %	
SIRIZ19	Dec 2019	77	108,690	0.03 %	108,659	2.89 %	105,605	0.01 %	105,590	0.01 %	105,577	1.11	1.13	-0.02 -1.8 %	
JASZ19	Dec 2019	9,052	98,898	-4.36 %	103,402	-3.17 %	106,788	1.44 %	105,271	0.96 %	104,273	4.86	4.75	0.1 2.32 %	
BLANDZ19	Dec 2019	104	90,176	0.08 %	90,106	0.15 %	89,971	-0.29 %	90,236	0.69 %	89,616	1.31	1.31	0 0 %	
IRPCZ19	Dec 2019	2,111	71,545	0.01 %	71,535	2.13 %	70,040	-1.45 %	71,068	-1.40 %	72,078	3.50	3.50	0 0 %	
GUNKULM20	Jun 2020	40,000	71,500	0.00 %	71,500	0.00 %	71,500	138.33 %	30,000	300.00 %	1,000	3.06	3.07	-0.01 -0.3 %	
QHZ19	Dec 2019	4,942	60,272	-6.11 %	64,193	-1.04 %	64,867	-0.92 %	65,467	-5.20 %	69,057	2.65	2.65	0 0 %	
TMBZ19X	Dec 2019	2,263	57,551	-1.21 %	58,258	-28.48 %	81,452	26.16 %	64,560	-22.04 %	82,810	1.60	1.61	-0.01 -0.6 %	
TMBH20X	Mar 2020	3,216	55,477	3.98 %	53,353	1.33 %	52,652	15.39 %	45,630	10.95 %	41,126	1.59	1.63	-0.04 -2.5 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CBG	87.25	2.75	3.25
JAS	5.20	0.15	2.97
TPIPL	1.29	0.03	2.38
VGI	9.90	0.20	2.06
BEM	10.80	0.20	1.89
HANA	31.25	0.50	1.63
SPRC	9.95	0.15	1.53
IVL	34.75	0.50	1.46
ESSO	7.40	0.10	1.37
MINT	38.50	0.50	1.32

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	21.20	-1.00	-4.50
DTAC	53.50	-2.50	-4.46
EA	42.75	-1.50	-3.39
INTUCH	58.75	-2.00	-3.29
ADVANC	212.00	-7.00	-3.20
EPG	7.35	-0.20	-2.65
THCOM	4.00	-0.10	-2.44
TMB	1.60	-0.04	-2.44
RS	13.40	-0.30	-2.19
SCC	381.00	-8.00	-2.06

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
29/11/2019	49,663	99,910	-50,247	56,012	58,380	-2,368	167,042	114,427	52,615	272,717	385,923

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2019	558	1,003	-445	1,489	1,445	44	3,960	3,559	401	6,007	84,574

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/11/2019	0	0	0	96	148	-52	323	271	52	419	34,065