

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Dec-19	29-Nov-19	Change	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19
S50Z19	Dec 2019	1,055.10	1,072.10	-17 -1.59 %	317,558	-3.02 %	327,462	11.28 %	294,268	-1.02 %	297,314	0.62 %	295,489
S50F20	Jan 2020	1,058.40	1,067.50	-9.1 -0.85 %	48	4.35 %	46	2.22 %	45	0.00 %	45	-4.26 %	47
S50G20	Feb 2020	1,058.00	1,067.00	-9 -0.84 %	1	0.00 %	1	0.00 %	0	0.00 %	0	0.00 %	0
S50H20	Mar 2020	1,052.50	1,068.80	-16.3 -1.53 %	49,183	8.86 %	45,182	0.76 %	44,839	1.09 %	44,357	0.17 %	44,281
S50M20	Jun 2020	1,048.70	1,064.30	-15.6 -1.47 %	10,415	9.59 %	9,504	2.97 %	9,230	-0.16 %	9,245	3.47 %	8,935
S50U20	Sep 2020	1,043.30	1,058.80	-15.5 -1.46 %	4,189	12.37 %	3,728	7.37 %	3,472	0.81 %	3,444	1.06 %	3,408

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Dec-19	29-Nov-19	Change	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19
JASZ19	Dec 2019	11,377	5.05	4.86	0.19 3.91 %	106,455	7.64 %	98,898	-4.36 %	103,402	-3.17 %	106,788	1.44 %	105,271
TRUEZ19	Dec 2019	6,720	4.32	4.38	-0.06 -1.37 %	39,734	-6.79 %	42,630	0.97 %	42,220	-5.81 %	44,825	-5.12 %	47,244
BEAUTYH20	Mar 2020	4,974	1.87	1.91	-0.04 -2.09 %	10,071	-0.04 %	10,075	0.10 %	10,065	0.05 %	10,060	126.73 %	4,437
WHAZ19	Dec 2019	4,733	4.12	4.21	-0.09 -2.14 %	38,054	1.16 %	37,619	3.02 %	36,515	-5.11 %	38,482	-1.26 %	38,973
JASH20	Mar 2020	4,530	4.94	4.88	0.06 1.23 %	35,279	-9.01 %	38,771	-10.98 %	43,554	-8.22 %	47,455	2.18 %	46,443
CPFH20	Mar 2020	4,308	26.58	27.42	-0.84 -3.06 %	47,059	6.09 %	44,358	-0.22 %	44,458	11.94 %	39,717	18.33 %	33,566
QHZ19	Dec 2019	4,022	2.62	2.65	-0.03 -1.13 %	56,254	-6.67 %	60,272	-6.11 %	64,193	-1.04 %	64,867	-0.92 %	65,467
CHGZ19	Dec 2019	3,748	2.63	2.64	-0.01 -0.38 %	3,257	-25.01 %	4,343	-55.16 %	9,685	34.85 %	7,182	-6.62 %	7,691
TMBZ19X	Dec 2019	2,282	1.58	1.60	-0.02 -1.25 %	55,633	-3.33 %	57,551	-1.21 %	58,258	-28.48 %	81,452	26.16 %	64,560
BCHZ19	Dec 2019	2,018	16.90	17.40	-0.50 -2.87 %	2,593	3.51 %	2,505	-21.08 %	3,174	-3.61 %	3,293	6.64 %	3,088

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	(+/-)	26-Nov-19	02-Dec-19	29-Nov-19	Change
TMBU20	Sep 2020	2,001	649,324	0.15 %	648,324	6.84 %	606,823	3.76 %	584,821	-1.90 %	596,148	1.63	1.63	0 0 %
SIRIH20	Mar 2020	131	342,235	0.03 %	342,126	0.01 %	342,095	0.00 %	342,085	-0.72 %	344,576	1.11	1.09	0.02 1.83 %
SIRIZ19	Dec 2019	7	108,695	0.00 %	108,690	0.03 %	108,659	2.89 %	105,605	0.01 %	105,590	1.13	1.11	0.02 1.8 %
JASZ19	Dec 2019	11,377	106,455	7.64 %	98,898	-4.36 %	103,402	-3.17 %	106,788	1.44 %	105,271	5.05	4.86	0.2 3.91 %
BLANDZ19	Dec 2019	6	90,177	0.00 %	90,176	0.08 %	90,106	0.15 %	89,971	-0.29 %	90,236	1.30	1.31	-0.01 -0.8 %
GUNKULM20	Jun 2020	500	72,000	0.70 %	71,500	0.00 %	71,500	0.00 %	71,500	138.33 %	30,000	3.00	3.06	-0.06 -2 %
IRPCZ19	Dec 2019	592	71,034	-0.71 %	71,545	0.01 %	71,535	2.13 %	70,040	-1.45 %	71,068	3.45	3.50	-0.05 -1.4 %
QHZ19	Dec 2019	4,022	56,254	-6.67 %	60,272	-6.11 %	64,193	-1.04 %	64,867	-0.92 %	65,467	2.62	2.65	-0.03 -1.1 %
TMBH20X	Mar 2020	504	55,980	0.91 %	55,477	3.98 %	53,353	1.33 %	52,652	15.39 %	45,630	1.57	1.59	-0.02 -1.3 %
TMBZ19X	Dec 2019	2,282	55,633	-3.33 %	57,551	-1.21 %	58,258	-28.48 %	81,452	26.16 %	64,560	1.58	1.60	-0.02 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	5.35	0.15	2.88
TCAP	56.75	1.00	1.79
GPSC	82.50	1.00	1.23
BLAND	1.30	0.01	0.78
LH	9.85	0.05	0.51
BDMS	24.60	0.00	0.00
TKN	10.90	0.00	0.00
ORI	6.90	0.00	0.00
THAI	6.90	0.00	0.00
BANPU	11.60	0.00	0.00
CHG	2.64	0.00	0.00
KTB	16.40	0.00	0.00
TISCO	97.50	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	5.90	-0.40	-6.35
PTG	18.30	-1.20	-6.15
CBG	82.25	-5.00	-5.73
TU	13.10	-0.70	-5.07
COM7	26.75	-1.25	-4.46
CKP	5.10	-0.20	-3.77
CPF	26.50	-1.00	-3.64
CENTEL	26.75	-1.00	-3.60
IVL	33.50	-1.25	-3.60
INTUCH	56.75	-2.00	-3.40

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
02/12/2019	54,695	70,692	-15,997	60,159	64,829	-4,670	136,792	116,125	20,667	251,646	381,394

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2019	2,185	1,687	498	5,953	5,286	667	11,475	12,640	-1,165	19,613	84,101

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/12/2019	0	0	0	10,437	11,033	-596	1,404	808	596	11,841	33,724