

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Dec-19	02-Dec-19	Change	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19
S50Z19	Dec 2019	1,053.70	1,055.10	-1.4 -0.13 %	321,284	1.17 %	317,558	-3.02 %	327,462	11.28 %	294,268	-1.02 %	297,314
S50F20	Jan 2020	1,053.30	1,058.40	-5.1 -0.48 %	62	29.17 %	48	4.35 %	46	2.22 %	45	0.00 %	45
S50H20	Mar 2020	1,050.10	1,052.50	-2.4 -0.23 %	51,404	4.52 %	49,183	8.86 %	45,182	0.76 %	44,839	1.09 %	44,357
S50M20	Jun 2020	1,046.60	1,048.70	-2.1 -0.2 %	10,649	2.25 %	10,415	9.59 %	9,504	2.97 %	9,230	-0.16 %	9,245
S50U20	Sep 2020	1,040.90	1,043.30	-2.4 -0.23 %	4,211	0.53 %	4,189	12.37 %	3,728	7.37 %	3,472	0.81 %	3,444

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Dec-19	02-Dec-19	Change	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19
TMBM20X	Jun 2020	28,032	1.55	1.58	-0.03 -1.90 %	40,443	-1.16 %	40,917	0.00 %	40,915	5.14 %	38,915	-16.16 %	46,416
JASZ19	Dec 2019	18,870	5.10	5.05	0.05 0.99 %	95,374	-10.41 %	106,455	7.64 %	98,898	-4.36 %	103,402	-3.17 %	106,788
TMBH20X	Mar 2020	12,076	1.55	1.57	-0.02 -1.27 %	59,562	6.40 %	55,980	0.91 %	55,477	3.98 %	53,353	1.33 %	52,652
TMBU20	Sep 2020	9,501	1.63	1.63	0.00 0.00 %	649,825	0.08 %	649,324	0.15 %	648,324	6.84 %	606,823	3.76 %	584,821
BEMH20	Mar 2020	8,075	10.86	10.61	0.25 2.36 %	19,363	57.36 %	12,305	0.17 %	12,284	0.02 %	12,282	4.30 %	11,776
WHAZ19	Dec 2019	4,387	4.04	4.12	-0.08 -1.94 %	36,436	-4.25 %	38,054	1.16 %	37,619	3.02 %	36,515	-5.11 %	38,482
EAH20	Mar 2020	4,103	42.74	42.78	-0.04 -0.09 %	1,941	-67.87 %	6,041	-4.73 %	6,341	0.00 %	6,341	-3.06 %	6,541
TRUEZ19	Dec 2019	3,067	4.36	4.32	0.04 0.93 %	39,176	-1.40 %	39,734	-6.79 %	42,630	0.97 %	42,220	-5.81 %	44,825
TMBZ19X	Dec 2019	2,604	1.56	1.58	-0.02 -1.27 %	55,184	-0.81 %	55,633	-3.33 %	57,551	-1.21 %	58,258	-28.48 %	81,452
BLANDZ19	Dec 2019	2,491	1.32	1.30	0.02 1.54 %	87,769	-2.67 %	90,177	0.00 %	90,176	0.08 %	90,106	0.15 %	89,971

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	(+/-)	27-Nov-19	03-Dec-19	02-Dec-19	Change
TMBU20	Sep 2020	9,501	649,825	0.08 %	649,324	0.15 %	648,324	6.84 %	606,823	3.76 %	584,821	1.63	1.63	0 0 %
SIRIH20	Mar 2020	126	342,357	0.04 %	342,235	0.03 %	342,126	0.01 %	342,095	0.00 %	342,085	1.12	1.11	0.01 0.9 %
SIRIZ19	Dec 2019	517	109,189	0.45 %	108,695	0.00 %	108,690	0.03 %	108,659	2.89 %	105,605	1.13	1.13	0 0 %
JASZ19	Dec 2019	18,870	95,374	-10.41 %	106,455	7.64 %	98,898	-4.36 %	103,402	-3.17 %	106,788	5.10	5.05	0.05 0.99 %
BLANDZ19	Dec 2019	2,491	87,769	-2.67 %	90,177	0.00 %	90,176	0.08 %	90,106	0.15 %	89,971	1.32	1.30	0.02 1.54 %
GUNKULM20	Jun 2020	1	72,001	0.00 %	72,000	0.70 %	71,500	0.00 %	71,500	0.00 %	71,500	3.01	3.00	0.01 0.33 %
IRPCZ19	Dec 2019	1,192	70,058	-1.37 %	71,034	-0.71 %	71,545	0.01 %	71,535	2.13 %	70,040	3.39	3.45	-0.06 -1.7 %
TMBH20X	Mar 2020	12,076	59,562	6.40 %	55,980	0.91 %	55,477	3.98 %	53,353	1.33 %	52,652	1.55	1.57	-0.02 -1.3 %
QHZ19	Dec 2019	627	55,639	-1.09 %	56,254	-6.67 %	60,272	-6.11 %	64,193	-1.04 %	64,867	2.64	2.62	0.02 0.76 %
TMBZ19X	Dec 2019	2,604	55,184	-0.81 %	55,633	-3.33 %	57,551	-1.21 %	58,258	-28.48 %	81,452	1.56	1.58	-0.02 -1.3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.28	0.08	3.64
CBG	85.00	2.75	3.34
GULF	170.50	5.50	3.33
DTAC	53.25	1.50	2.90
BCP	25.75	0.50	1.98
ADVANC	211.00	4.00	1.93
BGRIM	53.00	1.00	1.92
BEM	10.90	0.20	1.87
TKN	11.10	0.20	1.83
INTUCH	57.75	1.00	1.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	42.75	-1.25	-2.84
CPN	60.50	-1.50	-2.42
IRPC	3.40	-0.08	-2.30
WHA	4.04	-0.08	-1.94
SCC	368.00	-7.00	-1.87
GLOBAL	16.40	-0.30	-1.80
TISCO	95.75	-1.75	-1.79
PTT	41.75	-0.75	-1.76
TTCL	5.65	-0.10	-1.74
CK	19.00	-0.30	-1.55

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
03/12/2019	70,877	63,435	7,442	42,144	48,092	-5,948	89,274	90,768	-1,494	202,295	387,611

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2019	5,733	2,597	3,136	5,323	7,554	-2,231	11,449	12,354	-905	22,505	82,861

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/12/2019	0	0	0	1,067	598	469	739	1,208	-469	1,806	33,293