

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Dec-19	03-Dec-19	Change	04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19
S50Z19	Dec 2019	1,054.90	1,053.70	1.2 0.11 %	304,087	-5.35 %	321,284	1.17 %	317,558	-3.02 %	327,462	11.28 %	294,268
S50F20	Jan 2020	1,051.10	1,053.30	-2.2 -0.21 %	61	-1.61 %	62	29.17 %	48	4.35 %	46	2.22 %	45
S50G20	Feb 2020	1,049.40	1,050.80	-1.4 -0.13 %	6	500.00 %	1	0.00 %	1	0.00 %	1	0.00 %	0
S50H20	Mar 2020	1,051.50	1,050.10	1.4 0.13 %	52,333	1.81 %	51,404	4.52 %	49,183	8.86 %	45,182	0.76 %	44,839
S50M20	Jun 2020	1,047.70	1,046.60	1.1 0.11 %	10,703	0.51 %	10,649	2.25 %	10,415	9.59 %	9,504	2.97 %	9,230
S50U20	Sep 2020	1,041.30	1,040.90	0.4 0.04 %	4,273	1.47 %	4,211	0.53 %	4,189	12.37 %	3,728	7.37 %	3,472

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Dec-19	03-Dec-19	Change	04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19
TMBU20	Sep 2020	340,502	1.59	1.63	-0.04 -2.45 %	662,403	1.94 %	649,825	0.08 %	649,324	0.15 %	648,324	6.84 %	606,823
TMBH20X	Mar 2020	30,299	1.51	1.55	-0.04 -2.58 %	54,837	-7.93 %	59,562	6.40 %	55,980	0.91 %	55,477	3.98 %	53,353
TMBM20X	Jun 2020	15,504	1.51	1.55	-0.04 -2.58 %	54,945	35.86 %	40,443	-1.16 %	40,917	0.00 %	40,915	5.14 %	38,915
IVLH20	Mar 2020	6,067	31.78	33.79	-2.01 -5.95 %	3,229	2.87 %	3,139	6.15 %	2,957	4.41 %	2,832	-58.43 %	6,812
TMBZ19X	Dec 2019	5,828	1.52	1.56	-0.04 -2.56 %	50,153	-9.12 %	55,184	-0.81 %	55,633	-3.33 %	57,551	-1.21 %	58,258
IRPCH20	Mar 2020	5,513	3.28	3.34	-0.06 -1.80 %	17,040	13.39 %	15,028	0.90 %	14,894	0.09 %	14,881	-0.32 %	14,929
JASZ19	Dec 2019	5,111	5.05	5.10	-0.05 -0.98 %	95,431	0.06 %	95,374	-10.41 %	106,455	7.64 %	98,898	-4.36 %	103,402
BTSH20	Mar 2020	4,505	13.81	13.61	0.20 1.47 %	10,948	-21.49 %	13,945	-3.46 %	14,445	-5.51 %	15,288	-3.14 %	15,783
CPFH20	Mar 2020	3,903	26.75	26.50	0.25 0.94 %	48,764	2.31 %	47,664	1.29 %	47,059	6.09 %	44,358	-0.22 %	44,458
KCEZ19	Dec 2019	3,529	18.10	19.16	-1.06 -5.53 %	3,122	-43.28 %	5,504	2.04 %	5,394	0.39 %	5,373	-1.81 %	5,472

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	(+/-)	28-Nov-19	04-Dec-19	03-Dec-19	Change
TMBU20	Sep 2020	340,502	662,403	1.94 %	649,825	0.08 %	649,324	0.15 %	648,324	6.84 %	606,823	1.59	1.63	-0.04 -2.5 %
SIRIZ19	Dec 2019	8	109,192	0.00 %	109,189	0.45 %	108,695	0.00 %	108,690	0.03 %	108,659	1.13	1.13	0 0 %
JASZ19	Dec 2019	5,111	95,431	0.06 %	95,374	-10.41 %	106,455	7.64 %	98,898	-4.36 %	103,402	5.05	5.10	-0.05 -1 %
BLANDZ19	Dec 2019	21	87,749	-0.02 %	87,769	-2.67 %	90,177	0.00 %	90,176	0.08 %	90,106	1.32	1.32	0 0 %
GUNKULM20	Jun 2020	2	72,003	0.00 %	72,001	0.00 %	72,000	0.70 %	71,500	0.00 %	71,500	2.98	3.01	-0.03 -1 %
IRPCZ19	Dec 2019	1,539	71,568	2.16 %	70,058	-1.37 %	71,034	-0.71 %	71,545	0.01 %	71,535	3.35	3.39	-0.04 -1.2 %
QHZ19	Dec 2019	2	55,639	0.00 %	55,639	-1.09 %	56,254	-6.67 %	60,272	-6.11 %	64,193	2.63	2.64	-0.01 -0.4 %
TMBM20X	Jun 2020	15,504	54,945	35.86 %	40,443	-1.16 %	40,917	0.00 %	40,915	5.14 %	38,915	1.51	1.55	-0.04 -2.6 %
TMBH20X	Mar 2020	30,299	54,837	-7.93 %	59,562	6.40 %	55,980	0.91 %	55,477	3.98 %	53,353	1.51	1.55	-0.04 -2.6 %
TRUEM20	Jun 2020	1	52,191	0.00 %	52,190	-1.42 %	52,940	0.00 %	52,939	0.00 %	52,938	4.46	4.36	0.1 2.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	24.30	0.60	2.53
BGRIM	54.25	1.25	2.36
BTS	14.00	0.30	2.19
WHA	4.12	0.08	1.98
RATCH	70.25	1.25	1.81
TU	13.30	0.20	1.53
GPSC	84.75	1.25	1.50
ADVANC	214.00	3.00	1.42
DTAC	54.00	0.75	1.41
TRUE	4.44	0.06	1.37

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	32.00	-1.75	-5.19
KCE	18.50	-0.70	-3.65
SPRC	9.30	-0.35	-3.63
KBANK	147.00	-5.00	-3.29
TMB	1.51	-0.05	-3.21
CENTEL	26.00	-0.75	-2.80
ESSO	6.95	-0.20	-2.80
PRM	7.20	-0.20	-2.70
BH	133.00	-3.50	-2.56
PLANB	7.65	-0.20	-2.55

## 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
04/12/2019	59,408	66,766	-7,358	56,553	57,109	-556	119,307	111,393	7,914	235,268	371,463

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/12/2019	17,455	6,558	10,897	11,179	10,639	540	22,470	33,907	-11,437	51,104	74,045

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/12/2019	0	0	0	206	240	-34	447	413	34	653	33,363