

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Dec-19	04-Dec-19	Change	06-Dec-19	(+/-)	04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19
S50Z19	Dec 2019	1,047.50	1,054.90	-7.4 -0.7 %	303,221	-0.28 %	304,087	-5.35 %	321,284	1.17 %	317,558	-3.02 %	327,462
S50F20	Jan 2020	1,049.00	1,051.10	-2.1 -0.2 %	64	4.92 %	61	-1.61 %	62	29.17 %	48	4.35 %	46
S50G20	Feb 2020	1,048.00	1,049.40	-1.4 -0.13 %	6	0.00 %	6	500.00 %	1	0.00 %	1	0.00 %	1
S50H20	Mar 2020	1,044.90	1,051.50	-6.6 -0.63 %	52,803	0.90 %	52,333	1.81 %	51,404	4.52 %	49,183	8.86 %	45,182
S50M20	Jun 2020	1,041.20	1,047.70	-6.5 -0.62 %	10,979	2.58 %	10,703	0.51 %	10,649	2.25 %	10,415	9.59 %	9,504
S50U20	Sep 2020	1,034.90	1,041.30	-6.4 -0.61 %	4,365	2.15 %	4,273	1.47 %	4,211	0.53 %	4,189	12.37 %	3,728

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Dec-19	04-Dec-19	Change	06-Dec-19	(+/-)	04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19
TMBU20	Sep 2020	19,501	1.52	1.59	-0.07 -4.40 %	660,904	-0.23 %	662,403	1.94 %	649,825	0.08 %	649,324	0.15 %	648,324
TMBH20X	Mar 2020	16,045	1.50	1.51	-0.01 -0.66 %	60,869	11.00 %	54,837	-7.93 %	59,562	6.40 %	55,980	0.91 %	55,477
BTSH20	Mar 2020	6,014	13.94	13.81	0.13 0.94 %	9,961	-9.02 %	10,948	-21.49 %	13,945	-3.46 %	14,445	-5.51 %	15,288
BEMH20	Mar 2020	6,003	10.97	10.87	0.10 0.92 %	27,869	27.44 %	21,868	12.94 %	19,363	57.36 %	12,305	0.17 %	12,284
WHAZ19	Dec 2019	3,684	4.06	4.11	-0.05 -1.22 %	36,325	0.20 %	36,251	-0.51 %	36,436	-4.25 %	38,054	1.16 %	37,619
AMATAZ19	Dec 2019	3,308	20.56	21.24	-0.68 -3.20 %	2,109	-6.85 %	2,264	-4.19 %	2,363	-0.38 %	2,372	27.46 %	1,861
WHAH20	Mar 2020	3,164	4.09	4.12	-0.03 -0.73 %	21,815	10.55 %	19,733	-1.60 %	20,054	2.65 %	19,537	5.39 %	18,538
VGIH20	Mar 2020	2,523	9.61	9.77	-0.16 -1.64 %	5,126	42.23 %	3,604	0.00 %	3,604	16.11 %	3,104	0.03 %	3,103
PLANBH20	Mar 2020	2,522	7.40	7.91	-0.51 -6.45 %	4,560	-9.51 %	5,039	42.38 %	3,539	-21.69 %	4,519	28.42 %	3,519
KCEH20	Mar 2020	2,205	18.92	18.00	0.92 5.11 %	3,877	131.88 %	1,672	-12.92 %	1,920	-4.95 %	2,020	-25.90 %	2,726

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*06-Dec-19	(+/-)	04-Dec-19	(+/-)	03-Dec-19	(+/-)	02-Dec-19	(+/-)	29-Nov-19	06-Dec-19	04-Dec-19	Change
TMBU20	Sep 2020	19,501	660,904	-0.23 %	662,403	1.94 %	649,825	0.08 %	649,324	0.15 %	648,324	1.52	1.59	-0.07 -4.4 %
SIRIZ19	Dec 2019	19	109,180	-0.01 %	109,192	0.00 %	109,189	0.45 %	108,695	0.00 %	108,690	1.11	1.13	-0.02 -1.8 %
JASZ19	Dec 2019	107	95,481	0.05 %	95,431	0.06 %	95,374	-10.41 %	106,455	7.64 %	98,898	4.99	5.05	-0.06 -1.2 %
BLANDZ19	Dec 2019	63	87,749	0.00 %	87,749	-0.02 %	87,769	-2.67 %	90,177	0.00 %	90,176	1.32	1.32	0 0 %
GUNKULM20	Jun 2020	500	71,503	-0.69 %	72,003	0.00 %	72,001	0.00 %	72,000	0.70 %	71,500	3.02	2.98	0.04 1.34 %
IRPCZ19	Dec 2019	2,025	69,552	-2.82 %	71,568	2.16 %	70,058	-1.37 %	71,034	-0.71 %	71,545	3.38	3.35	0.03 0.9 %
TMBH20X	Mar 2020	16,045	60,869	11.00 %	54,837	-7.93 %	59,562	6.40 %	55,980	0.91 %	55,477	1.50	1.51	-0.01 -0.7 %
TMBM20X	Jun 2020	1,501	56,445	2.73 %	54,945	35.86 %	40,443	-1.16 %	40,917	0.00 %	40,915	1.48	1.51	-0.03 -2 %
QHZ19	Dec 2019	1	55,639	0.00 %	55,639	0.00 %	55,639	-1.09 %	56,254	-6.67 %	60,272	2.64	2.63	0.01 0.38 %
TRUEM20	Jun 2020	1	52,192	0.00 %	52,191	0.00 %	52,190	-1.42 %	52,940	0.00 %	52,939	4.45	4.46	-0.01 -0.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	9.70	0.40	4.30
KCE	19.20	0.70	3.78
STA	9.95	0.25	2.58
CHG	2.64	0.06	2.33
CPN	60.50	1.25	2.11
IVL	32.50	0.50	1.56
BTS	14.20	0.20	1.43
GUNKUL	3.00	0.04	1.35
BCH	17.20	0.20	1.18
CK	19.20	0.20	1.05

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AMATA	20.30	-0.90	-4.25
PLANB	7.35	-0.30	-3.92
DTAC	52.00	-2.00	-3.70
PSL	7.25	-0.20	-2.68
UNIQ	7.50	-0.20	-2.60
CKP	4.92	-0.13	-2.57
VGI	9.50	-0.25	-2.56
STEC	14.10	-0.30	-2.08
WHA	4.04	-0.08	-1.94
BGRIM	53.25	-1.00	-1.84

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
06/12/2019	57,265	67,202	-9,937	45,342	36,625	8,717	88,025	86,805	1,220	190,632	371,438

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2019	3,985	7,921	-3,936	11,698	10,648	1,050	19,386	16,500	2,886	35,069	78,453

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/12/2019	0	0	0	1,146	738	408	1,261	1,669	-408	2,407	32,900