

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Dec-19	13-Dec-19	Change	16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19	(+/-)	09-Dec-19
S50Z19	Dec 2019	1,046.90	1,069.20	-22.3 -2.09 %	307,037	7.67 %	285,171	-1.73 %	290,186	-2.99 %	299,117	1.51 %	294,677
S50F20	Jan 2020	1,045.30	1,069.00	-23.7 -2.22 %	54	10.20 %	49	2.08 %	48	-7.69 %	52	-3.70 %	54
S50H20	Mar 2020	1,044.40	1,066.40	-22 -2.06 %	63,604	14.64 %	55,483	2.18 %	54,297	-3.68 %	56,373	3.12 %	54,665
S50M20	Jun 2020	1,040.00	1,061.90	-21.9 -2.06 %	12,786	8.29 %	11,807	0.39 %	11,761	-0.96 %	11,875	1.81 %	11,664
S50U20	Sep 2020	1,034.60	1,055.80	-21.2 -2.01 %	4,884	4.03 %	4,695	0.21 %	4,685	0.80 %	4,648	2.63 %	4,529

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Dec-19	13-Dec-19	Change	16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19	(+/-)	09-Dec-19
IRPCH20	Mar 2020	13,575	3.55	3.52	0.03 0.85 %	30,469	79.63 %	16,962	1.95 %	16,638	-2.82 %	17,121	0.01 %	17,119
IRPCZ19	Dec 2019	13,257	3.59	3.59	0.00 0.00 %	53,066	-19.77 %	66,139	-6.80 %	70,961	1.43 %	69,959	0.00 %	69,958
TRUEH20	Mar 2020	12,869	4.54	4.53	0.01 0.22 %	43,065	-8.81 %	47,227	6.95 %	44,160	2.73 %	42,988	0.07 %	42,959
BTSH20	Mar 2020	12,619	13.30	13.54	-0.24 -1.77 %	22,112	57.39 %	14,049	33.77 %	10,502	0.18 %	10,483	0.13 %	10,469
BEMH20	Mar 2020	5,537	11.24	11.49	-0.25 -2.18 %	45,454	13.80 %	39,943	-4.76 %	41,941	6.41 %	39,413	21.72 %	32,380
BTSM20	Jun 2020	5,001	13.21	13.54	-0.33 -2.44 %	3,016	006.67 %	15	-97.09 %	515	-49.21 %	1,014	0.10 %	1,013
JASZ19	Dec 2019	3,518	4.98	5.00	-0.02 -0.40 %	84,702	-2.85 %	87,191	-2.79 %	89,690	-0.55 %	90,188	-2.15 %	92,173
SPRCH20	Mar 2020	3,001	10.42	10.48	-0.06 -0.57 %	4,624	0.02 %	4,623	76.32 %	2,622	61.75 %	1,621	-0.37 %	1,627
TRUEZ19	Dec 2019	2,673	4.51	4.54	-0.03 -0.66 %	30,602	-4.83 %	32,154	-5.99 %	34,204	-5.35 %	36,136	-4.24 %	37,736
BLANDH20	Mar 2020	2,541	1.38	1.39	-0.01 -0.72 %	13,834	3.74 %	13,335	24.35 %	10,724	-2.61 %	11,011	0.07 %	11,003

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19	(+/-)	09-Dec-19	16-Dec-19	13-Dec-19	Change
TMBU20	Sep 2020	501	615,256	0.08 %	614,755	-0.08 %	615,254	0.16 %	614,254	-0.81 %	619,253	1.55	1.56	-0.01 -0.6 %
SIRIH20	Mar 2020	1,311	343,398	0.37 %	342,120	0.00 %	342,107	0.01 %	342,071	0.01 %	342,031	1.05	1.06	-0.01 -0.9 %
SIRIZ19	Dec 2019	1,214	104,413	-1.14 %	105,619	0.00 %	105,615	-2.79 %	108,649	-0.05 %	108,705	1.04	1.08	-0.04 -3.7 %
JASZ19	Dec 2019	3,518	84,702	-2.85 %	87,191	-2.79 %	89,690	-0.55 %	90,188	-2.15 %	92,173	4.98	5.00	-0.02 -0.4 %
BLANDZ19	Dec 2019	1,608	76,582	-2.00 %	78,144	-8.98 %	85,855	-2.16 %	87,749	0.00 %	87,749	1.38	1.39	-0.01 -0.7 %
TMBM20X	Jun 2020	514	64,486	-0.75 %	64,972	9.36 %	59,409	7.13 %	55,456	-9.02 %	60,955	1.51	1.52	-0.01 -0.7 %
QHZ19	Dec 2019	13	55,130	-0.01 %	55,137	0.00 %	55,137	-0.90 %	55,640	0.00 %	55,639	2.57	2.63	-0.06 -2.3 %
TRUEM20	Jun 2020	1,001	53,197	1.92 %	52,196	0.00 %	52,196	0.00 %	52,194	0.00 %	52,193	4.58	4.55	0.03 0.66 %
IRPCZ19	Dec 2019	13,257	53,066	-19.77 %	66,139	-6.80 %	70,961	1.43 %	69,959	0.00 %	69,958	3.59	3.59	0 0 %
TMBH20X	Mar 2020	2,065	51,316	4.16 %	49,268	0.04 %	49,248	-10.43 %	54,980	6.83 %	51,464	1.53	1.53	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	7.85	0.15	1.95
KCE	22.80	0.20	0.88
TOP	68.00	0.50	0.74
BLAND	1.39	0.00	0.00
SAMART	6.90	0.00	0.00
TCAP	56.00	0.00	0.00
HANA	33.50	0.00	0.00
BBL	151.50	0.00	0.00
ROBINS	63.75	-0.25	-0.39
TRUE	4.52	-0.02	-0.44

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	161.50	-10.00	-5.83
GPSC	82.25	-4.75	-5.46
KTC	39.50	-2.00	-4.82
CPN	59.75	-2.75	-4.40
STEC	13.60	-0.60	-4.23
TU	13.20	-0.50	-3.65
CK	18.50	-0.70	-3.65
SPCG	19.10	-0.70	-3.54
IVL	34.50	-1.25	-3.50
PTG	17.30	-0.60	-3.35

## 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
16/12/2019	67,286	94,274	-26,988	53,994	59,226	-5,232	136,673	104,453	32,220	257,953	388,370

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2019	10,653	6,912	3,741	9,626	9,493	133	19,281	23,155	-3,874	39,560	80,442

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/12/2019	0	0	0	524	347	177	1,139	1,316	-177	1,663	34,172