

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Dec-19	16-Dec-19	Change	17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19
S50Z19	Dec 2019	1,051.90	1,046.90	5 0.48 %	292,163	-4.84 %	307,037	7.67 %	285,171	-1.73 %	290,186	-2.99 %	299,117
S50F20	Jan 2020	1,049.90	1,045.30	4.6 0.44 %	56	3.70 %	54	10.20 %	49	2.08 %	48	-7.69 %	52
S50H20	Mar 2020	1,048.90	1,044.40	4.5 0.43 %	68,662	7.95 %	63,604	14.64 %	55,483	2.18 %	54,297	-3.68 %	56,373
S50M20	Jun 2020	1,044.50	1,040.00	4.5 0.43 %	13,427	5.01 %	12,786	8.29 %	11,807	0.39 %	11,761	-0.96 %	11,875
S50U20	Sep 2020	1,038.40	1,034.60	3.8 0.37 %	5,054	3.48 %	4,884	4.03 %	4,695	0.21 %	4,685	0.80 %	4,648

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Dec-19	16-Dec-19	Change	17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19
BLANDM20	Jun 2020	192,633	1.41	1.34	0.07 5.22 %	151,380	391.87 %	10,147	0.00 %	10,147	8.56 %	9,347	19.13 %	7,846
TMBU20	Sep 2020	57,004	1.60	1.55	0.05 3.23 %	558,260	-9.26 %	615,256	0.08 %	614,755	-0.08 %	615,254	0.16 %	614,254
SIRIH20	Mar 2020	50,083	1.05	1.05	0.00 0.00 %	393,416	14.57 %	343,398	0.37 %	342,120	0.00 %	342,107	0.01 %	342,071
SIRIZ19	Dec 2019	50,038	1.07	1.04	0.03 2.88 %	54,395	-47.90 %	104,413	-1.14 %	105,619	0.00 %	105,615	-2.79 %	108,649
IRPCH20	Mar 2020	28,764	3.44	3.55	-0.11 -3.10 %	53,720	76.31 %	30,469	79.63 %	16,962	1.95 %	16,638	-2.82 %	17,121
IRPCZ19	Dec 2019	26,024	3.50	3.59	-0.09 -2.51 %	36,707	-30.83 %	53,066	-19.77 %	66,139	-6.80 %	70,961	1.43 %	69,959
APH20	Mar 2020	14,423	6.98	6.84	0.14 2.05 %	32,713	15.15 %	28,409	0.02 %	28,404	-3.38 %	29,399	19.05 %	24,695
APZ19	Dec 2019	13,619	6.89	6.80	0.09 1.32 %	17,937	-43.16 %	31,556	0.00 %	31,555	0.01 %	31,553	-12.97 %	36,254
BLANDZ19	Dec 2019	12,575	1.41	1.38	0.03 2.17 %	64,255	-16.10 %	76,582	-2.00 %	78,144	-8.98 %	85,855	-2.16 %	87,749
BEMH20	Mar 2020	9,563	11.16	11.24	-0.08 -0.71 %	49,977	9.95 %	45,454	13.80 %	39,943	-4.76 %	41,941	6.41 %	39,413

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19	(+/-)	12-Dec-19	(+/-)	11-Dec-19	17-Dec-19	16-Dec-19	Change
TMBU20	Sep 2020	57,004	558,260	-9.26 %	615,256	0.08 %	614,755	-0.08 %	615,254	0.16 %	614,254	1.60	1.55	0.05 3.23 %
SIRIH20	Mar 2020	50,083	393,416	14.57 %	343,398	0.37 %	342,120	0.00 %	342,107	0.01 %	342,071	1.05	1.05	0 0 %
BLANDM20	Jun 2020	192,633	151,380	391.87 %	10,147	0.00 %	10,147	8.56 %	9,347	19.13 %	7,846	1.41	1.34	0.07 5.22 %
JASZ19	Dec 2019	1,533	85,675	1.15 %	84,702	-2.85 %	87,191	-2.79 %	89,690	-0.55 %	90,188	4.93	4.98	-0.05 -1 %
TMBM20X	Jun 2020	13	64,495	0.01 %	64,486	-0.75 %	64,972	9.36 %	59,409	7.13 %	55,456	1.55	1.51	0.04 2.65 %
BLANDZ19	Dec 2019	12,575	64,255	-16.10 %	76,582	-2.00 %	78,144	-8.98 %	85,855	-2.16 %	87,749	1.41	1.38	0.03 2.17 %
QHZ19	Dec 2019	30	55,118	-0.02 %	55,130	-0.01 %	55,137	0.00 %	55,137	-0.90 %	55,640	2.61	2.57	0.04 1.56 %
SIRIZ19	Dec 2019	50,038	54,395	-47.90 %	104,413	-1.14 %	105,619	0.00 %	105,615	-2.79 %	108,649	1.07	1.04	0.03 2.88 %
IRPCH20	Mar 2020	28,764	53,720	76.31 %	30,469	79.63 %	16,962	1.95 %	16,638	-2.82 %	17,121	3.44	3.55	-0.1 -3.1 %
TRUEM20	Jun 2020	1,019	53,197	0.00 %	53,197	1.92 %	52,196	0.00 %	52,196	0.00 %	52,194	4.55	4.58	-0.03 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	1.57	0.07	4.67
TCAP	57.75	1.75	3.13
BBL	156.00	4.50	2.97
SPRC	10.70	0.30	2.88
SCB	120.50	2.50	2.12
KBANK	145.50	3.00	2.11
SIRI	1.06	0.02	1.92
KCE	23.20	0.40	1.75
CK	18.80	0.30	1.62
AP	6.90	0.10	1.47

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
S	2.46	-0.22	-8.21
TPIPL	1.13	-0.09	-7.38
RS	11.80	-0.90	-7.09
VGI	8.95	-0.65	-6.77
PLANB	7.15	-0.50	-6.54
PTG	16.40	-0.90	-5.20
ESSO	7.50	-0.35	-4.46
BCH	16.60	-0.70	-4.05
BGRIM	49.75	-2.00	-3.86
TASCO	21.00	-0.80	-3.67

## 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
17/12/2019	88,291	71,650	16,641	51,285	53,937	-2,652	99,977	113,966	-13,989	239,553	379,367

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/12/2019	2,338	4,706	-2,368	4,700	5,869	-1,169	12,328	8,791	3,537	19,366	83,420

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/12/2019	0	0	0	1,316	1,133	183	1,731	1,914	-183	3,047	33,996