

Index Futures Focus

| SET50 Index Futures | Contract Month | Settle Price | | | Open Interest | | | | | | | | |
|------------------------|-------------------|--------------|-----------|-------------|---------------|---------|-----------|---------|-----------|---------|-----------|----------|-----------|
| | | 18-Dec-19 | 17-Dec-19 | Change | 18-Dec-19 | (+/-) | 17-Dec-19 | (+/-) | 16-Dec-19 | (+/-) | 13-Dec-19 | (+/-) | 12-Dec-19 |
| S50Z19 | Dec 2019 | 1,061.40 | 1,051.90 | 9.5 0.9 % | 278,828 | -4.56 % | 292,163 | -4.84 % | 307,037 | 7.67 % | 285,171 | -1.73 % | 290,186 |
| S50F20 | Jan 2020 | 1,061.00 | 1,049.90 | 11.1 1.06 % | 59 | 5.36 % | 56 | 3.70 % | 54 | 10.20 % | 49 | 2.08 % | 48 |
| S50G20 | Feb 2020 | 1,059.80 | 1,048.90 | 10.9 1.04 % | 7 | 40.00 % | 5 | 0.00 % | 5 | 0.00 % | 5 | -28.57 % | 7 |
| S50H20 | Mar 2020 | 1,058.30 | 1,048.90 | 9.4 0.9 % | 72,001 | 4.86 % | 68,662 | 7.95 % | 63,604 | 14.64 % | 55,483 | 2.18 % | 54,297 |
| S50M20 | Jun 2020 | 1,053.70 | 1,044.50 | 9.2 0.88 % | 13,364 | -0.47 % | 13,427 | 5.01 % | 12,786 | 8.29 % | 11,807 | 0.39 % | 11,761 |
| S50U20 | Sep 2020 | 1,047.40 | 1,038.40 | 9 0.87 % | 5,449 | 7.82 % | 5,054 | 3.48 % | 4,884 | 4.03 % | 4,695 | 0.21 % | 4,685 |

Block Trade Focus

Most Active Volume(Contract)

| Single Stock Futures | Contract Month | * Volume (Contract) | Settle Price | | | Open Interest | | | | | | | | |
|-------------------------|-------------------|------------------------|--------------|-----------|---------------|---------------|----------|-----------|----------|-----------|---------|-----------|----------|-----------|
| | | | 18-Dec-19 | 17-Dec-19 | Change | 18-Dec-19 | (+/-) | 17-Dec-19 | (+/-) | 16-Dec-19 | (+/-) | 13-Dec-19 | (+/-) | 12-Dec-19 |
| BLANDH20 | Mar 2020 | 106,055 | 1.44 | 1.41 | 0.03 2.13 % | 63,910 | 304.24 % | 15,810 | 14.28 % | 13,834 | 3.74 % | 13,335 | 24.35 % | 10,724 |
| BLANDM20 | Jun 2020 | 69,001 | 1.46 | 1.41 | 0.05 3.55 % | 197,381 | 30.39 % | 151,380 | 391.87 % | 10,147 | 0.00 % | 10,147 | 8.56 % | 9,347 |
| SUPERZ19 | Dec 2019 | 17,009 | 0.53 | 0.53 | 0.00 0.00 % | 31,210 | -35.25 % | 48,201 | 0.00 % | 48,201 | 0.00 % | 48,201 | 0.00 % | 48,201 |
| SUPERM20 | Jun 2020 | 17,000 | 0.53 | 0.53 | 0.00 0.00 % | 25,000 | 212.50 % | 8,000 | -11.11 % | 9,000 | 28.57 % | 7,000 | -12.50 % | 8,000 |
| TMBH20X | Mar 2020 | 12,477 | 1.58 | 1.59 | -0.01 -0.63 % | 59,863 | 18.74 % | 50,416 | -1.75 % | 51,316 | 4.16 % | 49,268 | 0.04 % | 49,248 |
| BTSH20 | Mar 2020 | 11,700 | 13.24 | 13.10 | 0.14 1.07 % | 31,340 | 41.27 % | 22,185 | 0.33 % | 22,112 | 57.39 % | 14,049 | 33.77 % | 10,502 |
| APZ19 | Dec 2019 | 10,359 | 6.89 | 6.89 | 0.00 0.00 % | 9,782 | -45.46 % | 17,937 | -43.16 % | 31,556 | 0.00 % | 31,555 | 0.01 % | 31,553 |
| APM20 | Jun 2020 | 10,354 | 6.73 | 6.73 | 0.00 0.00 % | 54,102 | 17.75 % | 45,948 | 23.75 % | 37,129 | 0.00 % | 37,129 | 0.00 % | 37,129 |
| IRPCH20 | Mar 2020 | 10,180 | 3.50 | 3.44 | 0.06 1.74 % | 61,889 | 15.21 % | 53,720 | 76.31 % | 30,469 | 79.63 % | 16,962 | 1.95 % | 16,638 |
| KTBM20 | Jun 2020 | 9,807 | 16.05 | 16.01 | 0.04 0.25 % | 22,157 | 79.39 % | 12,351 | 13.87 % | 10,847 | 0.06 % | 10,841 | -0.84 % | 10,933 |

Most Active OI (Contract)

| Single Stock Futures | Contract Month | Volume (Contract) | * Open Interest | | | | | | Settle Price | | | | | |
|-------------------------|-------------------|----------------------|-----------------|----------|-----------|----------|-----------|---------|--------------|---------|-----------|-----------|-----------|--------------|
| | | | *18-Dec-19 | (+/-) | 17-Dec-19 | (+/-) | 16-Dec-19 | (+/-) | 13-Dec-19 | (+/-) | 12-Dec-19 | 18-Dec-19 | 17-Dec-19 | Change |
| TMBU20 | Sep 2020 | 2,501 | 559,761 | 0.27 % | 558,260 | -9.26 % | 615,256 | 0.08 % | 614,755 | -0.08 % | 615,254 | 1.60 | 1.60 | 0 0 % |
| SIRIH20 | Mar 2020 | 6,547 | 395,790 | 0.60 % | 393,416 | 14.57 % | 343,398 | 0.37 % | 342,120 | 0.00 % | 342,107 | 1.08 | 1.05 | 0.03 2.86 % |
| BLANDM20 | Jun 2020 | 69,001 | 197,381 | 30.39 % | 151,380 | 391.87 % | 10,147 | 0.00 % | 10,147 | 8.56 % | 9,347 | 1.46 | 1.41 | 0.05 3.55 % |
| JASZ19 | Dec 2019 | 2,017 | 83,673 | -2.34 % | 85,675 | 1.15 % | 84,702 | -2.85 % | 87,191 | -2.79 % | 89,690 | 4.98 | 4.93 | 0.05 1.01 % |
| GUNKULM20 | Jun 2020 | 508 | 72,041 | 0.71 % | 71,533 | 0.04 % | 71,503 | 0.00 % | 71,503 | 0.00 % | 71,503 | 2.97 | 2.97 | 0 0 % |
| TMBM20X | Jun 2020 | 47 | 64,506 | 0.02 % | 64,495 | 0.01 % | 64,486 | -0.75 % | 64,972 | 9.36 % | 59,409 | 1.55 | 1.55 | 0 0 % |
| BLANDZ19 | Dec 2019 | 451 | 64,112 | -0.22 % | 64,255 | -16.10 % | 76,582 | -2.00 % | 78,144 | -8.98 % | 85,855 | 1.45 | 1.41 | 0.04 2.84 % |
| BLANDH20 | Mar 2020 | 106,055 | 63,910 | 304.24 % | 15,810 | 14.28 % | 13,834 | 3.74 % | 13,335 | 24.35 % | 10,724 | 1.44 | 1.41 | 0.03 2.13 % |
| IRPCH20 | Mar 2020 | 10,180 | 61,889 | 15.21 % | 53,720 | 76.31 % | 30,469 | 79.63 % | 16,962 | 1.95 % | 16,638 | 3.50 | 3.44 | 0.06 1.74 % |
| TMBH20X | Mar 2020 | 12,477 | 59,863 | 18.74 % | 50,416 | -1.75 % | 51,316 | 4.16 % | 49,268 | 0.04 % | 49,248 | 1.58 | 1.59 | -0.01 -0.6 % |

Block Trade Focus

Top Gainer (Underlying)

| Stock | Close | Change | |
|--------|--------|--------|------|
| | | (Baht) | (%) |
| DTAC | 55.75 | 2.50 | 4.69 |
| BANPU | 12.00 | 0.50 | 4.35 |
| INTUCH | 59.00 | 2.25 | 3.96 |
| VGI | 9.30 | 0.35 | 3.91 |
| ADVANC | 218.00 | 8.00 | 3.81 |
| TRUE | 4.70 | 0.14 | 3.07 |
| PTG | 16.90 | 0.50 | 3.05 |
| BLAND | 1.45 | 0.04 | 2.84 |
| ESSO | 7.70 | 0.20 | 2.67 |
| CKP | 4.94 | 0.12 | 2.49 |

Top Loss (Underlying)

| Stock | Close | Change | |
|--------|-------|--------|-------|
| | | (Baht) | (%) |
| TPIPL | 1.09 | -0.04 | -3.54 |
| HMPRO | 15.90 | -0.50 | -3.05 |
| CHG | 2.52 | -0.04 | -1.56 |
| BTS | 12.90 | -0.20 | -1.53 |
| KCE | 22.90 | -0.30 | -1.29 |
| TMB | 1.55 | -0.02 | -1.27 |
| GLOBAL | 16.60 | -0.20 | -1.19 |
| CENTEL | 25.00 | -0.25 | -0.99 |
| CPF | 26.50 | -0.25 | -0.93 |
| SPRC | 10.60 | -0.10 | -0.93 |

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 |
| 18/12/2019 | 61,256 | 50,905 | 10,351 | 45,837 | 44,726 | 1,111 | 91,992 | 103,454 | -11,462 | 199,085 | 369,708 |

Precious Metal Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|--------|--------------------|-------|-----|----------------|-------|-------|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 18/12/2019 | 1,615 | 3,852 | -2,237 | 2,975 | 2,728 | 247 | 8,779 | 6,789 | 1,990 | 13,369 | 84,423 |

Currency Futures

| Date | Foreign Investor | | | Local Institutions | | | Local Investor | | | Total | |
|------------|------------------|-------|-----|--------------------|-------|------|----------------|-------|-----|--------|--------|
| | Long | Short | Net | Long | Short | Net | Long | Short | Net | Volume | OI |
| 18/12/2019 | 0 | 0 | 0 | 910 | 1,333 | -423 | 1,629 | 1,206 | 423 | 2,539 | 34,561 |