

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Dec-19	18-Dec-19	Change	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19
S50Z19	Dec 2019	1,069.70	1,061.40	8.3 0.78 %	274,148	-1.68 %	278,828	-4.56 %	292,163	-4.84 %	307,037	7.67 %	285,171
S50F20	Jan 2020	1,068.70	1,061.00	7.7 0.73 %	53	-10.17 %	59	5.36 %	56	3.70 %	54	10.20 %	49
S50G20	Feb 2020	1,068.10	1,059.80	8.3 0.78 %	11	57.14 %	7	40.00 %	5	0.00 %	5	0.00 %	5
S50H20	Mar 2020	1,067.40	1,058.30	9.1 0.86 %	75,860	5.36 %	72,001	4.86 %	68,662	7.95 %	63,604	14.64 %	55,483
S50M20	Jun 2020	1,062.40	1,053.70	8.7 0.83 %	13,345	-0.14 %	13,364	-0.47 %	13,427	5.01 %	12,786	8.29 %	11,807
S50U20	Sep 2020	1,056.20	1,047.40	8.8 0.84 %	5,645	3.60 %	5,449	7.82 %	5,054	3.48 %	4,884	4.03 %	4,695

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Dec-19	18-Dec-19	Change	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19
BLANDH20	Mar 2020	74,069	1.48	1.44	0.04 2.78 %	136,371	113.38 %	63,910	304.24 %	15,810	14.28 %	13,834	3.74 %	13,335
TMBU20	Sep 2020	56,001	1.61	1.60	0.01 0.62 %	507,761	-9.29 %	559,761	0.27 %	558,260	-9.26 %	615,256	0.08 %	614,755
TMBH20X	Mar 2020	46,872	1.63	1.58	0.05 3.16 %	75,853	26.71 %	59,863	18.74 %	50,416	-1.75 %	51,316	4.16 %	49,268
SIRIZ19	Dec 2019	44,330	1.08	1.10	-0.02 -1.82 %	7,822	-84.99 %	52,129	-4.17 %	54,395	-47.90 %	104,413	-1.14 %	105,619
SIRIM20	Jun 2020	43,806	1.07	1.12	-0.05 -4.46 %	43,944	743.48 %	138	1.47 %	136	0.00 %	136	7.94 %	126
TMBZ19X	Dec 2019	42,490	1.62	1.56	0.06 3.85 %	13,807	-66.62 %	41,360	0.04 %	41,342	-1.12 %	41,809	-0.16 %	41,876
BTSH20	Mar 2020	29,648	13.18	13.24	-0.06 -0.45 %	47,507	51.59 %	31,340	41.27 %	22,185	0.33 %	22,112	57.39 %	14,049
TMBM20X	Jun 2020	22,990	1.62	1.55	0.07 4.52 %	70,558	9.38 %	64,506	0.02 %	64,495	0.01 %	64,486	-0.75 %	64,972
JASH20	Mar 2020	11,699	5.01	4.82	0.19 3.94 %	52,596	18.35 %	44,441	12.69 %	39,438	2.66 %	38,417	5.55 %	36,396
JASZ19	Dec 2019	10,125	5.15	4.98	0.17 3.41 %	93,397	11.62 %	83,673	-2.34 %	85,675	1.15 %	84,702	-2.85 %	87,191

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19	(+/-)	13-Dec-19	19-Dec-19	18-Dec-19	Change
TMBU20	Sep 2020	56,001	507,761	-9.29 %	559,761	0.27 %	558,260	-9.26 %	615,256	0.08 %	614,755	1.61	1.60	0.01 0.62 %
SIRIH20	Mar 2020	559	396,325	0.14 %	395,790	0.60 %	393,416	14.57 %	343,398	0.37 %	342,120	1.06	1.08	-0.02 -1.9 %
BLANDM20	Jun 2020	0	197,381	0.00 %	197,381	30.39 %	151,380	391.87 %	10,147	0.00 %	10,147	1.44	1.46	-0.02 -1.4 %
BLANDH20	Mar 2020	74,069	136,371	113.38 %	63,910	304.24 %	15,810	14.28 %	13,834	3.74 %	13,335	1.48	1.44	0.04 2.78 %
JASZ19	Dec 2019	10,125	93,397	11.62 %	83,673	-2.34 %	85,675	1.15 %	84,702	-2.85 %	87,191	5.15	4.98	0.2 3.41 %
TMBH20X	Mar 2020	46,872	75,853	26.71 %	59,863	18.74 %	50,416	-1.75 %	51,316	4.16 %	49,268	1.63	1.58	0.05 3.16 %
GUNKULM20	Jun 2020	0	72,041	0.00 %	72,041	0.71 %	71,533	0.04 %	71,503	0.00 %	71,503	3.02	2.97	0.05 1.68 %
TMBM20X	Jun 2020	22,990	70,558	9.38 %	64,506	0.02 %	64,495	0.01 %	64,486	-0.75 %	64,972	1.62	1.55	0.07 4.52 %
BLANDZ19	Dec 2019	1,075	63,389	-1.13 %	64,112	-0.22 %	64,255	-16.10 %	76,582	-2.00 %	78,144	1.48	1.45	0.03 2.07 %
IRPCH20	Mar 2020	2,607	61,965	0.12 %	61,889	15.21 %	53,720	76.31 %	30,469	79.63 %	16,962	3.52	3.50	0.02 0.57 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	48.00	2.25	4.92
KCE	24.00	1.10	4.80
TMB	1.62	0.07	4.52
JAS	5.20	0.22	4.42
GULF	163.50	6.50	4.14
S	2.54	0.10	4.10
CENTEL	26.00	1.00	4.00
CHG	2.62	0.10	3.97
STEC	14.30	0.50	3.62
PLANB	7.55	0.25	3.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	26.00	-0.50	-1.89
KKP	65.50	-1.25	-1.87
MINT	35.75	-0.50	-1.38
GLOBAL	16.40	-0.20	-1.20
PTT	44.25	-0.50	-1.12
TOP	68.25	-0.75	-1.09
TKN	10.80	-0.10	-0.92
AP	6.90	-0.05	-0.72
HMPRO	15.80	-0.10	-0.63
BJC	41.50	-0.25	-0.60

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
19/12/2019	71,244	71,660	-416	68,367	71,819	-3,452	140,618	136,750	3,868	280,229	369,062

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2019	2,407	7,980	-5,573	7,008	5,793	1,215	15,271	10,913	4,358	24,686	86,371

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/12/2019	0	0	0	1,587	1,433	154	1,605	1,759	-154	3,192	35,221