

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Dec-19	19-Dec-19	Change	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19
S50Z19	Dec 2019	1,064.90	1,069.70	-4.8 -0.45 %	270,154	-1.46 %	274,148	-1.68 %	278,828	-4.56 %	292,163	-4.84 %	307,037
S50F20	Jan 2020	1,065.30	1,068.70	-3.4 -0.32 %	65	22.64 %	53	-10.17 %	59	5.36 %	56	3.70 %	54
S50G20	Feb 2020	1,065.50	1,068.10	-2.6 -0.24 %	13	18.18 %	11	57.14 %	7	40.00 %	5	0.00 %	5
S50H20	Mar 2020	1,062.40	1,067.40	-5 -0.47 %	93,777	23.62 %	75,860	5.36 %	72,001	4.86 %	68,662	7.95 %	63,604
S50M20	Jun 2020	1,058.00	1,062.40	-4.4 -0.41 %	13,836	3.68 %	13,345	-0.14 %	13,364	-0.47 %	13,427	5.01 %	12,786
S50U20	Sep 2020	1,052.60	1,056.20	-3.6 -0.34 %	6,072	7.56 %	5,645	3.60 %	5,449	7.82 %	5,054	3.48 %	4,884

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Dec-19	19-Dec-19	Change	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19
TMBU20	Sep 2020	95,001	1.64	1.61	0.03 1.86 %	449,762	-11.42 %	507,761	-9.29 %	559,761	0.27 %	558,260	-9.26 %	615,256
TMBH20X	Mar 2020	23,719	1.61	1.63	-0.02 -1.23 %	83,508	10.09 %	75,853	26.71 %	59,863	18.74 %	50,416	-1.75 %	51,316
IRPCH20	Mar 2020	20,269	3.62	3.52	0.10 2.84 %	67,724	9.29 %	61,965	0.12 %	61,889	15.21 %	53,720	76.31 %	30,469
BTSH20	Mar 2020	19,004	13.24	13.18	0.06 0.46 %	54,282	14.26 %	47,507	51.59 %	31,340	41.27 %	22,185	0.33 %	22,112
JASH20	Mar 2020	18,068	4.99	5.01	-0.02 -0.40 %	49,192	-6.47 %	52,596	18.35 %	44,441	12.69 %	39,438	2.66 %	38,417
BLANDH20	Mar 2020	16,227	1.44	1.48	-0.04 -2.70 %	151,807	11.32 %	136,371	113.38 %	63,910	304.24 %	15,810	14.28 %	13,834
PRMH20	Mar 2020	7,412	7.14	7.06	0.08 1.13 %	9,810	11.30 %	8,814	-9.95 %	9,788	0.14 %	9,774	11.40 %	8,774
PLANBH20	Mar 2020	6,311	7.11	7.55	-0.44 -5.83 %	9,582	39.23 %	6,882	0.00 %	6,882	23.29 %	5,582	-20.96 %	7,062
BANPUZ19	Dec 2019	6,144	11.86	12.02	-0.16 -1.33 %	12,487	-32.55 %	18,514	-16.33 %	22,127	-19.25 %	27,403	-1.51 %	27,824
SUPERZ19	Dec 2019	6,000	0.53	0.54	-0.01 -1.85 %	29,250	-6.40 %	31,250	0.13 %	31,210	-35.25 %	48,201	0.00 %	48,201

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	(+/-)	16-Dec-19	20-Dec-19	19-Dec-19	Change
TMBU20	Sep 2020	95,001	449,762	-11.42 %	507,761	-9.29 %	559,761	0.27 %	558,260	-9.26 %	615,256	1.64	1.61	0.03 1.86 %
SIRIH20	Mar 2020	51	396,373	0.01 %	396,325	0.14 %	395,790	0.60 %	393,416	14.57 %	343,398	1.06	1.06	0 0 %
BLANDM20	Jun 2020	36	197,416	0.02 %	197,381	0.00 %	197,381	30.39 %	151,380	391.87 %	10,147	1.41	1.44	-0.03 -2.1 %
BLANDH20	Mar 2020	16,227	151,807	11.32 %	136,371	113.38 %	63,910	304.24 %	15,810	14.28 %	13,834	1.44	1.48	-0.04 -2.7 %
JASZ19	Dec 2019	4,816	91,901	-1.60 %	93,397	11.62 %	83,673	-2.34 %	85,675	1.15 %	84,702	5.03	5.15	-0.1 -2.3 %
TMBH20X	Mar 2020	23,719	83,508	10.09 %	75,853	26.71 %	59,863	18.74 %	50,416	-1.75 %	51,316	1.61	1.63	-0.02 -1.2 %
GUNKULM20	Jun 2020	1,010	72,051	0.01 %	72,041	0.00 %	72,041	0.71 %	71,533	0.04 %	71,503	2.99	3.02	-0.03 -1 %
TMBM20X	Jun 2020	4,121	68,663	-2.69 %	70,558	9.38 %	64,506	0.02 %	64,495	0.01 %	64,486	1.61	1.62	-0.01 -0.6 %
IRPCH20	Mar 2020	20,269	67,724	9.29 %	61,965	0.12 %	61,889	15.21 %	53,720	76.31 %	30,469	3.62	3.52	0.1 2.84 %
BLANDZ19	Dec 2019	661	62,862	-0.83 %	63,389	-1.13 %	64,112	-0.22 %	64,255	-16.10 %	76,582	1.44	1.48	-0.04 -2.7 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.10	0.30	3.85
SCC	395.00	9.00	2.33
IRPC	3.66	0.08	2.23
IVL	36.00	0.75	2.13
CPALL	75.00	1.50	2.04
CPF	27.50	0.50	1.85
BAY	29.75	0.50	1.71
LH	9.75	0.15	1.56
TASCO	21.80	0.30	1.40
BCH	17.10	0.20	1.18

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
VGI	9.15	-0.45	-4.69
PLANB	7.25	-0.30	-3.97
BLAND	1.43	-0.05	-3.38
KTC	38.50	-1.25	-3.14
JAS	5.05	-0.15	-2.88
COM7	25.25	-0.75	-2.88
PSH	14.60	-0.40	-2.67
AMATA	20.30	-0.50	-2.40
SCB	120.00	-2.50	-2.04
TISCO	97.00	-2.00	-2.02

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
20/12/2019	93,198	87,126	6,072	53,111	61,749	-8,638	127,989	125,423	2,566	274,298	383,917

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2019	3,500	4,518	-1,018	6,224	4,551	1,673	8,925	9,580	-655	18,649	88,503

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/12/2019	0	0	0	1,413	2,794	-1,381	3,366	1,985	1,381	4,779	36,929