

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Dec-19	20-Dec-19	Change	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19
S50Z19	Dec 2019	1,070.30	1,064.90	5.4 0.51 %	213,662	-20.91 %	270,154	-1.46 %	274,148	-1.68 %	278,828	-4.56 %	292,163
S50F20	Jan 2020	1,069.00	1,065.30	3.7 0.35 %	78	20.00 %	65	22.64 %	53	-10.17 %	59	5.36 %	56
S50G20	Feb 2020	1,070.80	1,065.50	5.3 0.5 %	16	23.08 %	13	18.18 %	11	57.14 %	7	40.00 %	5
S50H20	Mar 2020	1,065.20	1,062.40	2.8 0.26 %	159,243	69.81 %	93,777	23.62 %	75,860	5.36 %	72,001	4.86 %	68,662
S50M20	Jun 2020	1,061.00	1,058.00	3 0.28 %	13,697	-1.00 %	13,836	3.68 %	13,345	-0.14 %	13,364	-0.47 %	13,427
S50U20	Sep 2020	1,055.20	1,052.60	2.6 0.25 %	6,213	2.32 %	6,072	7.56 %	5,645	3.60 %	5,449	7.82 %	5,054

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Dec-19	20-Dec-19	Change	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19
TMBH20X	Mar 2020	48,608	1.65	1.61	0.04 2.48 %	65,113	-22.03 %	83,508	10.09 %	75,853	26.71 %	59,863	18.74 %	50,416
TMBU20	Sep 2020	25,001	1.68	1.64	0.04 2.44 %	428,263	-4.78 %	449,762	-11.42 %	507,761	-9.29 %	559,761	0.27 %	558,260
BLANDH20	Mar 2020	22,309	1.40	1.44	-0.04 -2.78 %	164,846	8.59 %	151,807	11.32 %	136,371	113.38 %	63,910	304.24 %	15,810
BEMH20	Mar 2020	20,688	11.18	11.47	-0.29 -2.53 %	59,129	-4.61 %	61,985	7.83 %	57,485	7.49 %	53,481	7.01 %	49,977
BLANDZ19	Dec 2019	20,333	1.38	1.44	-0.06 -4.17 %	42,714	-32.05 %	62,862	-0.83 %	63,389	-1.13 %	64,112	-0.22 %	64,255
TMBM20X	Jun 2020	13,104	1.65	1.61	0.04 2.48 %	56,703	-17.42 %	68,663	-2.69 %	70,558	9.38 %	64,506	0.02 %	64,495
PRMZ19	Dec 2019	12,552	6.82	7.06	-0.24 -3.40 %	13,329	-48.48 %	25,869	0.00 %	25,869	0.38 %	25,772	0.00 %	25,772
PRMM20	Jun 2020	12,540	6.79	7.03	-0.24 -3.41 %	13,543	250.25 %	1,003	-49.93 %	2,003	99.70 %	1,003	0.00 %	1,003
WHAH20	Mar 2020	10,197	3.87	3.99	-0.12 -3.01 %	29,185	-5.99 %	31,043	14.85 %	27,030	7.04 %	25,252	2.20 %	24,708
TMBZ19X	Dec 2019	7,085	1.66	1.60	0.06 3.75 %	7,986	-36.38 %	12,553	-9.08 %	13,807	-66.62 %	41,360	0.04 %	41,342

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	(+/-)	17-Dec-19	23-Dec-19	20-Dec-19	Change
TMBU20	Sep 2020	25,001	428,263	-4.78 %	449,762	-11.42 %	507,761	-9.29 %	559,761	0.27 %	558,260	1.68	1.64	0.04 2.44 %
SIRIH20	Mar 2020	1,862	398,180	0.46 %	396,373	0.01 %	396,325	0.14 %	395,790	0.60 %	393,416	1.07	1.06	0.01 0.94 %
BLANDM20	Jun 2020	5,003	202,419	2.53 %	197,416	0.02 %	197,381	0.00 %	197,381	30.39 %	151,380	1.42	1.41	0.01 0.71 %
BLANDH20	Mar 2020	22,309	164,846	8.59 %	151,807	11.32 %	136,371	113.38 %	63,910	304.24 %	15,810	1.40	1.44	-0.04 -2.8 %
JASZ19	Dec 2019	4,021	87,899	-4.35 %	91,901	-1.60 %	93,397	11.62 %	83,673	-2.34 %	85,675	5.00	5.03	-0.03 -0.6 %
GUNKULM20	Jun 2020	0	72,051	0.00 %	72,051	0.01 %	72,041	0.00 %	72,041	0.71 %	71,533	2.93	2.99	-0.06 -2.0 %
IRPCH20	Mar 2020	3,568	71,252	5.21 %	67,724	9.29 %	61,965	0.12 %	61,889	15.21 %	53,720	3.61	3.62	-0.01 -0.3 %
TMBH20X	Mar 2020	48,608	65,113	-22.03 %	83,508	10.09 %	75,853	26.71 %	59,863	18.74 %	50,416	1.65	1.61	0.04 2.48 %
APM20	Jun 2020	0	60,602	0.00 %	60,602	0.83 %	60,102	11.09 %	54,102	17.75 %	45,948	6.45	6.69	-0.2 -3.6 %
BEMH20	Mar 2020	20,688	59,129	-4.61 %	61,985	7.83 %	57,485	7.49 %	53,481	7.01 %	49,977	11.18	11.47	-0.3 -2.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	8.45	0.35	4.32
TMB	1.65	0.06	3.77
TOP	70.00	2.00	2.94
SGP	8.85	0.20	2.31
BH	145.50	3.00	2.11
DELTA	49.25	1.00	2.07
ADVANC	220.00	4.00	1.85
DTAC	56.00	1.00	1.82
CK	19.20	0.30	1.59
BBL	160.50	2.50	1.58

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	27.00	-1.75	-6.09
PTG	15.70	-1.00	-5.99
PRM	6.75	-0.30	-4.26
BLAND	1.38	-0.05	-3.50
ERW	5.65	-0.20	-3.42
TASCO	21.10	-0.70	-3.21
WHA	3.84	-0.12	-3.03
CENTEL	25.00	-0.75	-2.91
BTS	13.00	-0.30	-2.26
STEC	14.10	-0.30	-2.08

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
23/12/2019	211,287	215,783	-4,496	57,262	54,822	2,440	105,116	103,060	2,056	373,665	392,909

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2019	6,668	2,393	4,275	5,263	5,294	-31	10,454	14,698	-4,244	22,385	87,700

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/12/2019	0	0	0	1,293	802	491	933	1,424	-491	2,226	36,637