

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Dec-19	23-Dec-19	Change	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19
S50Z19	Dec 2019	1,066.00	1,070.30	-4.3 -0.4 %	167,815	-21.46 %	213,662	-20.91 %	270,154	-1.46 %	274,148	-1.68 %	278,828
S50F20	Jan 2020	1,066.80	1,069.00	-2.2 -0.21 %	93	19.23 %	78	20.00 %	65	22.64 %	53	-10.17 %	59
S50G20	Feb 2020	1,068.80	1,070.80	-2 -0.19 %	17	6.25 %	16	23.08 %	13	18.18 %	11	57.14 %	7
S50H20	Mar 2020	1,060.70	1,065.20	-4.5 -0.42 %	204,877	28.66 %	159,243	69.81 %	93,777	23.62 %	75,860	5.36 %	72,001
S50M20	Jun 2020	1,056.60	1,061.00	-4.4 -0.41 %	14,660	7.03 %	13,697	-1.00 %	13,836	3.68 %	13,345	-0.14 %	13,364
S50U20	Sep 2020	1,051.00	1,055.20	-4.2 -0.4 %	6,320	1.72 %	6,213	2.32 %	6,072	7.56 %	5,645	3.60 %	5,449

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Dec-19	23-Dec-19	Change	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19
TMBU20	Sep 2020	91,001	1.60	1.68	-0.08 -4.76 %	339,263	-20.78 %	428,263	-4.78 %	449,762	-11.42 %	507,761	-9.29 %	559,761
BEMH20	Mar 2020	45,205	11.01	11.18	-0.17 -1.52 %	43,731	-26.04 %	59,129	-4.61 %	61,985	7.83 %	57,485	7.49 %	53,481
IRPCH20	Mar 2020	38,012	3.70	3.61	0.09 2.49 %	85,732	20.32 %	71,252	5.21 %	67,724	9.29 %	61,965	0.12 %	61,889
TMBH20X	Mar 2020	24,907	1.64	1.65	-0.01 -0.61 %	63,534	-2.43 %	65,113	-22.03 %	83,508	10.09 %	75,853	26.71 %	59,863
JASH20	Mar 2020	17,527	4.93	4.94	-0.01 -0.20 %	63,668	24.48 %	51,146	3.97 %	49,192	-6.47 %	52,596	18.35 %	44,441
JASZ19	Dec 2019	14,287	5.00	5.00	0.00 0.00 %	73,613	-16.25 %	87,899	-4.35 %	91,901	-1.60 %	93,397	11.62 %	83,673
WHAH20	Mar 2020	11,776	3.87	3.87	0.00 0.00 %	37,886	29.81 %	29,185	-5.99 %	31,043	14.85 %	27,030	7.04 %	25,252
WHAZ19	Dec 2019	7,590	3.87	3.86	0.01 0.26 %	16,792	-30.79 %	24,262	-17.27 %	29,325	-1.82 %	29,870	0.10 %	29,839
BEMZ19	Dec 2019	7,120	11.01	11.06	-0.05 -0.45 %	8,831	-36.26 %	13,854	-6.67 %	14,844	3.49 %	14,344	-6.58 %	15,354
TRUEZ19	Dec 2019	5,854	4.63	4.66	-0.03 -0.64 %	18,047	-23.42 %	23,566	-18.98 %	29,087	-3.38 %	30,105	-0.41 %	30,229

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	(+/-)	18-Dec-19	24-Dec-19	23-Dec-19	Change
SIRIH20	Mar 2020	64	398,214	0.01 %	398,180	0.46 %	396,373	0.01 %	396,325	0.14 %	395,790	1.06	1.07	-0.01 -0.9 %
TMBU20	Sep 2020	91,001	339,263	-20.78 %	428,263	-4.78 %	449,762	-11.42 %	507,761	-9.29 %	559,761	1.60	1.68	-0.08 -4.8 %
BLANDM20	Jun 2020	601	203,020	0.30 %	202,419	2.53 %	197,416	0.02 %	197,381	0.00 %	197,381	1.33	1.42	-0.09 -6.3 %
BLANDH20	Mar 2020	1,168	165,011	0.10 %	164,846	8.59 %	151,807	11.32 %	136,371	113.38 %	63,910	1.39	1.40	-0.01 -0.7 %
IRPCH20	Mar 2020	38,012	85,732	20.32 %	71,252	5.21 %	67,724	9.29 %	61,965	0.12 %	61,889	3.70	3.61	0.09 2.49 %
JASZ19	Dec 2019	14,287	73,613	-16.25 %	87,899	-4.35 %	91,901	-1.60 %	93,397	11.62 %	83,673	5.00	5.00	0 0 %
GUNKULM20	Jun 2020	0	72,051	0.00 %	72,051	0.00 %	72,051	0.01 %	72,041	0.00 %	72,041	2.93	2.93	0 0 %
JASH20	Mar 2020	17,527	63,668	24.48 %	51,146	3.97 %	49,192	-6.47 %	52,596	18.35 %	44,441	4.93	4.94	-0.01 -0.2 %
TMBH20X	Mar 2020	24,907	63,534	-2.43 %	65,113	-22.03 %	83,508	10.09 %	75,853	26.71 %	59,863	1.64	1.65	-0.01 -0.6 %
APM20	Jun 2020	0	60,602	0.00 %	60,602	0.00 %	60,602	0.83 %	60,102	11.09 %	54,102	6.74	6.45	0.3 4.5 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	84.75	2.50	3.04
RATCH	69.00	2.00	2.99
EGCO	326.00	9.00	2.84
GULF	164.50	4.00	2.49
BGRIM	51.75	1.25	2.48
BH	148.50	3.00	2.06
DELTA	50.25	1.00	2.03
PTG	16.00	0.30	1.91
CPF	27.75	0.50	1.83
ESSO	8.60	0.15	1.78

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	54.00	-2.00	-3.57
EPG	5.90	-0.20	-3.28
KCE	23.20	-0.70	-2.93
INTUCH	57.75	-1.50	-2.53
AOT	73.25	-1.75	-2.33
BEAUTY	1.70	-0.04	-2.30
ADVANC	215.00	-5.00	-2.27
CK	18.80	-0.40	-2.08
CENTEL	24.50	-0.50	-2.00
BCP	27.00	-0.50	-1.82

## 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
24/12/2019	128,079	129,967	-1,888	37,388	37,097	291	75,947	74,350	1,597	241,414	393,782

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2019	10,915	6,926	3,989	4,443	9,337	-4,894	16,225	15,320	905	31,583	95,745

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/12/2019	0	0	0	569	636	-67	666	599	67	1,235	36,873