

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Dec-19	24-Dec-19	Change	25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19
S50Z19	Dec 2019	1,069.70	1,066.00	3.7 0.35 %	107,372	-36.02 %	167,815	-21.46 %	213,662	-20.91 %	270,154	-1.46 %	274,148
S50F20	Jan 2020	1,069.80	1,066.80	3 0.28 %	95	2.15 %	93	19.23 %	78	20.00 %	65	22.64 %	53
S50G20	Feb 2020	1,066.70	1,068.80	-2.1 -0.2 %	15	-11.76 %	17	6.25 %	16	23.08 %	13	18.18 %	11
S50H20	Mar 2020	1,064.90	1,060.70	4.2 0.4 %	217,370	6.10 %	204,877	28.66 %	159,243	69.81 %	93,777	23.62 %	75,860
S50M20	Jun 2020	1,060.30	1,056.60	3.7 0.35 %	14,977	2.16 %	14,660	7.03 %	13,697	-1.00 %	13,836	3.68 %	13,345
S50U20	Sep 2020	1,054.80	1,051.00	3.8 0.36 %	6,381	0.97 %	6,320	1.72 %	6,213	2.32 %	6,072	7.56 %	5,645

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Dec-19	24-Dec-19	Change	25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19
QHZ19	Dec 2019	43,183	2.56	2.60	-0.04 -1.54 %	5,494	-88.71 %	48,677	-5.81 %	51,679	-6.21 %	55,103	-0.03 %	55,117
IRPCH20	Mar 2020	41,821	3.64	3.70	-0.06 -1.62 %	79,307	-7.49 %	85,732	20.32 %	71,252	5.21 %	67,724	9.29 %	61,965
TMBU20	Sep 2020	20,501	1.66	1.60	0.06 3.75 %	319,264	-5.89 %	339,263	-20.78 %	428,263	-4.78 %	449,762	-11.42 %	507,761
BLANDZ19	Dec 2019	15,503	1.41	1.37	0.04 2.92 %	22,117	-41.20 %	37,615	-11.94 %	42,714	-32.05 %	62,862	-0.83 %	63,389
SUPERZ19	Dec 2019	12,000	0.53	0.53	0.00 0.00 %	11,250	-51.61 %	23,250	0.00 %	23,250	-20.51 %	29,250	-6.40 %	31,250
BEMH20	Mar 2020	9,575	10.99	11.01	-0.02 -0.18 %	38,720	-11.46 %	43,731	-26.04 %	59,129	-4.61 %	61,985	7.83 %	57,485
JASZ19	Dec 2019	9,532	5.02	5.00	0.02 0.40 %	64,113	-12.91 %	73,613	-16.25 %	87,899	-4.35 %	91,901	-1.60 %	93,397
PRMZ19	Dec 2019	8,006	6.95	6.75	0.20 2.96 %	3,114	-71.99 %	11,117	-16.60 %	13,329	-48.48 %	25,869	0.00 %	25,869
BLANDM20	Jun 2020	8,002	1.43	1.33	0.10 7.52 %	211,022	3.94 %	203,020	0.30 %	202,419	2.53 %	197,416	0.02 %	197,381
BLANDU20	Sep 2020	8,001	1.41	1.32	0.09 6.82 %	12,586	174.50 %	4,585	383.76 %	585	0.00 %	585	0.17 %	584
PRMM20	Jun 2020	8,001	6.80	6.72	0.08 1.19 %	23,544	51.48 %	15,543	14.77 %	13,543	250.25 %	1,003	-49.93 %	2,003

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	(+/-)	19-Dec-19	25-Dec-19	24-Dec-19	Change
SIRIH20	Mar 2020	30	398,228	0.00 %	398,214	0.01 %	398,180	0.46 %	396,373	0.01 %	396,325	1.06	1.06	0 0 %
TMBU20	Sep 2020	20,501	319,264	-5.89 %	339,263	-20.78 %	428,263	-4.78 %	449,762	-11.42 %	507,761	1.66	1.60	0.06 3.75 %
BLANDM20	Jun 2020	8,002	211,022	3.94 %	203,020	0.30 %	202,419	2.53 %	197,416	0.02 %	197,381	1.43	1.33	0.1 7.52 %
BLANDH20	Mar 2020	2,327	166,268	0.76 %	165,011	0.10 %	164,846	8.59 %	151,807	11.32 %	136,371	1.39	1.39	0 0 %
IRPCH20	Mar 2020	41,821	79,307	-7.49 %	85,732	20.32 %	71,252	5.21 %	67,724	9.29 %	61,965	3.64	3.70	-0.06 -1.6 %
GUNKULM20	Jun 2020	0	72,051	0.00 %	72,051	0.00 %	72,051	0.00 %	72,051	0.01 %	72,041	2.93	2.93	0 0 %
TMBH20X	Mar 2020	6,597	68,104	7.19 %	63,534	-2.43 %	65,113	-22.03 %	83,508	10.09 %	75,853	1.63	1.64	-0.01 -0.6 %
JASH20	Mar 2020	4,042	67,669	6.28 %	63,668	24.48 %	51,146	3.97 %	49,192	-6.47 %	52,596	4.98	4.93	0.05 1.01 %
TRUEM20	Jun 2020	6,501	64,198	11.27 %	57,697	-0.86 %	58,197	9.40 %	53,197	0.00 %	53,196	4.66	4.61	0.05 1.08 %

JASZ19 Dec 2019 9,532 64,113 -12.91% 73,613 -16.25% 87,899 -4.35% 91,901 -1.60% 93,397 5.02 5.00 0.02 0.4%

### Block Trade Focus

#### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SGP	9.70	0.70	7.78
COM7	25.75	0.75	3.00
S	2.58	0.06	2.38
PLANB	7.35	0.15	2.08
KBANK	151.00	3.00	2.03
KTC	39.25	0.75	1.95
THANI	5.75	0.10	1.77
RS	12.10	0.20	1.68
VGI	9.45	0.15	1.61
BGRIM	52.50	0.75	1.45

#### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	22.80	-0.40	-1.72
DTAC	53.25	-0.75	-1.39
TMB	1.62	-0.02	-1.22
ESSO	8.50	-0.10	-1.16
IRPC	3.68	-0.04	-1.08
BH	147.00	-1.50	-1.01
SPRC	10.30	-0.10	-0.96
BCP	26.75	-0.25	-0.93
TPIPL	1.10	-0.01	-0.90
BANPU	11.80	-0.10	-0.84

### 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
25/12/2019	34,741	29,108	5,633	28,911	31,811	-2,900	55,808	58,541	-2,733	119,460	346,210

#### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/12/2019	12,147	4,213	7,934	5,199	3,077	2,122	11,596	21,652	-10,056	28,942	89,903

#### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/12/2019	0	0	0	1,089	1,212	-123	1,871	1,748	123	2,960	36,835