

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Dec-19	25-Dec-19	Change	26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19
S50Z19	Dec 2019	1,073.10	1,069.70	3.4 0.32 %	63,595	-40.77 %	107,372	-36.02 %	167,815	-21.46 %	213,662	-20.91 %	270,154
S50F20	Jan 2020	1,070.50	1,069.80	0.7 0.07 %	102	7.37 %	95	2.15 %	93	19.23 %	78	20.00 %	65
S50G20	Feb 2020	1,070.10	1,066.70	3.4 0.32 %	16	6.67 %	15	-11.76 %	17	6.25 %	16	23.08 %	13
S50H20	Mar 2020	1,067.00	1,064.90	2.1 0.2 %	245,326	12.86 %	217,370	6.10 %	204,877	28.66 %	159,243	69.81 %	93,777
S50M20	Jun 2020	1,062.30	1,060.30	2 0.19 %	15,999	6.82 %	14,977	2.16 %	14,660	7.03 %	13,697	-1.00 %	13,836
S50U20	Sep 2020	1,055.90	1,054.80	1.1 0.1 %	7,012	9.89 %	6,381	0.97 %	6,320	1.72 %	6,213	2.32 %	6,072

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Dec-19	25-Dec-19	Change	26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19
BLANDZ19	Dec 2019	17,899	1.38	1.41	-0.03 -2.13 %	4,219	-80.92 %	22,117	-41.20 %	37,615	-11.94 %	42,714	-32.05 %	62,862
BLANDM20	Jun 2020	16,899	1.39	1.43	-0.04 -2.80 %	226,921	7.53 %	211,022	3.94 %	203,020	0.30 %	202,419	2.53 %	197,416
IRPCH20	Mar 2020	16,544	3.66	3.64	0.02 0.55 %	83,186	4.89 %	79,307	-7.49 %	85,732	20.32 %	71,252	5.21 %	67,724
TMBU20	Sep 2020	15,003	1.70	1.66	0.04 2.41 %	310,265	-2.82 %	319,264	-5.89 %	339,263	-20.78 %	428,263	-4.78 %	449,762
SUPERZ19	Dec 2019	12,000	0.54	0.53	0.01 1.89 %	3,250	-71.11 %	11,250	-51.61 %	23,250	0.00 %	23,250	-20.51 %	29,250
SUPERH20	Mar 2020	11,100	0.54	0.53	0.01 1.89 %	39,150	22.15 %	32,050	4.91 %	30,550	0.00 %	30,550	3.38 %	29,550
LHZ19	Dec 2019	9,724	9.70	9.75	-0.05 -0.51 %	7,639	-55.99 %	17,359	-20.98 %	21,968	-12.95 %	25,237	-0.39 %	25,337
IRPCZ19	Dec 2019	8,027	3.68	3.65	0.03 0.82 %	12,595	-38.92 %	20,621	-24.34 %	27,255	-12.05 %	30,989	-0.22 %	31,057
WHAH20	Mar 2020	7,819	3.90	3.87	0.03 0.78 %	41,204	14.67 %	35,933	-5.15 %	37,886	29.81 %	29,185	-5.99 %	31,043
JASZ19	Dec 2019	7,021	4.94	5.02	-0.08 -1.59 %	57,108	-10.93 %	64,113	-12.91 %	73,613	-16.25 %	87,899	-4.35 %	91,901

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19	(+/-)	23-Dec-19	(+/-)	20-Dec-19	26-Dec-19	25-Dec-19	Change
SIRIH20	Mar 2020	584	397,767	-0.12 %	398,228	0.00 %	398,214	0.01 %	398,180	0.46 %	396,373	1.07	1.06	0.01 0.94 %
TMBU20	Sep 2020	15,003	310,265	-2.82 %	319,264	-5.89 %	339,263	-20.78 %	428,263	-4.78 %	449,762	1.70	1.66	0.04 2.41 %
BLANDM20	Jun 2020	16,899	226,921	7.53 %	211,022	3.94 %	203,020	0.30 %	202,419	2.53 %	197,416	1.39	1.43	-0.04 -2.8 %
BLANDH20	Mar 2020	4,540	169,372	1.87 %	166,268	0.76 %	165,011	0.10 %	164,846	8.59 %	151,807	1.38	1.39	-0.01 -0.7 %
IRPCH20	Mar 2020	16,544	83,186	4.89 %	79,307	-7.49 %	85,732	20.32 %	71,252	5.21 %	67,724	3.66	3.64	0.02 0.55 %
JASH20	Mar 2020	6,029	73,669	8.87 %	67,669	6.28 %	63,668	24.48 %	51,146	3.97 %	49,192	4.92	4.98	-0.06 -1.2 %
GUNKULM20	Jun 2020	503	72,554	0.70 %	72,051	0.00 %	72,051	0.00 %	72,051	0.00 %	72,051	2.95	2.93	0.02 0.68 %
TRUEM20	Jun 2020	1	64,179	-0.03 %	64,198	11.27 %	57,697	-0.86 %	58,197	9.40 %	53,197	4.66	4.66	0 0 %
TMBH20X	Mar 2020	4,619	63,616	-6.59 %	68,104	7.19 %	63,534	-2.43 %	65,113	-22.03 %	83,508	1.65	1.63	0.02 1.23 %
APM20	Jun 2020	500	60,602	-0.82 %	61,102	0.83 %	60,602	0.00 %	60,602	0.00 %	60,602	7.22	6.90	0.3 4.64 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	25.00	2.20	9.65
TPIPL	1.20	0.10	9.09
AP	7.35	0.35	5.00
DELTA	52.75	2.25	4.46
VGI	9.80	0.35	3.70
PLANB	7.60	0.25	3.40
BJC	42.75	1.25	3.01
ROBINS	65.75	1.75	2.73
SPALI	17.70	0.40	2.31
ORI	7.00	0.15	2.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.65	-0.05	-2.94
QH	2.50	-0.06	-2.34
THCOM	3.78	-0.06	-1.56
BLAND	1.36	-0.02	-1.45
IVL	34.75	-0.50	-1.42
BCH	16.80	-0.20	-1.18
IRPC	3.64	-0.04	-1.09
BGRIM	52.00	-0.50	-0.95
BEM	10.90	-0.10	-0.91
RS	12.00	-0.10	-0.83

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
26/12/2019	61,072	58,338	2,734	41,557	39,935	1,622	67,854	72,210	-4,356	170,483	332,050

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2019	3,839	4,489	-650	2,336	3,471	-1,135	10,415	8,630	1,785	16,590	94,535

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/12/2019	0	0	0	1,038	1,629	-591	2,481	1,890	591	3,519	38,103