

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Dec-19	27-Dec-19	Change	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19
S50F20	Jan 2020	1,070.40	1,070.00	0.4 0.04 %	103	7.29 %	96	-5.88 %	102	7.37 %	95	2.15 %	93
S50H20	Mar 2020	1,066.90	1,068.80	-1.9 -0.18 %	253,613	0.12 %	253,297	3.25 %	245,326	12.86 %	217,370	6.10 %	204,877
S50M20	Jun 2020	1,063.10	1,064.60	-1.5 -0.14 %	18,810	10.81 %	16,975	6.10 %	15,999	6.82 %	14,977	2.16 %	14,660
S50U20	Sep 2020	1,056.90	1,058.10	-1.2 -0.11 %	7,538	1.22 %	7,447	6.20 %	7,012	9.89 %	6,381	0.97 %	6,320
S50Z20	Dec 2020	1,054.60	1,056.10	-1.5 -0.14 %	436	63.91 %	266	0.00 %	0	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Dec-19	27-Dec-19	Change	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19
IRPCH20	Mar 2020	13,554	3.63	3.66	-0.03 -0.82 %	85,195	13.97 %	74,751	-10.14 %	83,186	4.89 %	79,307	-7.49 %	85,732
TMBH20X	Mar 2020	10,772	1.68	1.65	0.03 1.82 %	55,261	-14.58 %	64,695	1.70 %	63,616	-6.59 %	68,104	7.19 %	63,534
TMBM20X	Jun 2020	6,770	1.64	1.64	0.00 0.00 %	45,422	-12.55 %	51,938	-3.69 %	53,928	0.04 %	53,909	-3.58 %	55,909
SUPERM20	Jun 2020	6,020	0.56	0.54	0.02 3.70 %	31,020	14.89 %	27,000	3.85 %	26,000	0.00 %	26,000	0.00 %	26,000
PTTH20	Mar 2020	5,258	43.70	44.00	-0.30 -0.68 %	4,455	-52.58 %	9,394	6.48 %	8,822	-0.33 %	8,851	9.66 %	8,071
SUPERH20	Mar 2020	4,705	0.56	0.54	0.02 3.70 %	42,856	6.74 %	40,151	2.56 %	39,150	22.15 %	32,050	4.91 %	30,550
TRUEH20	Mar 2020	2,844	4.64	4.65	-0.01 -0.22 %	43,914	-4.54 %	46,003	12.31 %	40,959	0.13 %	40,904	2.42 %	39,937
TMBU20	Sep 2020	2,504	1.65	1.66	-0.01 -0.60 %	299,767	-0.17 %	300,265	-3.22 %	310,265	-2.82 %	319,264	-5.89 %	339,263
CPALLH20	Mar 2020	2,389	73.50	75.00	-1.50 -2.00 %	6,954	27.55 %	5,452	0.35 %	5,433	11.33 %	4,880	4.30 %	4,679
BTSH20	Mar 2020	2,041	13.12	13.11	0.01 0.08 %	57,836	0.02 %	57,826	1.77 %	56,823	-2.57 %	58,323	1.76 %	57,316

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	(+/-)	24-Dec-19	30-Dec-19	27-Dec-19	Change
SIRIH20	Mar 2020	462	399,239	0.11 %	398,807	0.26 %	397,767	-0.12 %	398,228	0.00 %	398,214	1.09	1.08	0.01 0.93 %
TMBU20	Sep 2020	2,504	299,767	-0.17 %	300,265	-3.22 %	310,265	-2.82 %	319,264	-5.89 %	339,263	1.65	1.66	-0.01 -0.6 %
BLANDM20	Jun 2020	457	227,719	0.13 %	227,422	0.22 %	226,921	7.53 %	211,022	3.94 %	203,020	1.35	1.36	-0.01 -0.7 %
BLANDH20	Mar 2020	1,529	171,815	0.63 %	170,731	0.80 %	169,372	1.87 %	166,268	0.76 %	165,011	1.35	1.36	-0.01 -0.7 %
JASH20	Mar 2020	1,565	127,691	-0.76 %	128,674	74.67 %	73,669	8.87 %	67,669	6.28 %	63,668	4.95	4.96	-0.01 -0.2 %
IRPCH20	Mar 2020	13,554	85,195	13.97 %	74,751	-10.14 %	83,186	4.89 %	79,307	-7.49 %	85,732	3.63	3.66	-0.03 -0.8 %
GUNKULM20	Jun 2020	500	72,554	0.69 %	72,054	-0.69 %	72,554	0.70 %	72,051	0.00 %	72,051	2.98	3.00	-0.02 -0.7 %
TRUEM20	Jun 2020	49	65,224	0.07 %	65,179	1.56 %	64,179	-0.03 %	64,198	11.27 %	57,697	4.64	4.64	0 0 %
APM20	Jun 2020	0	60,602	0.00 %	60,602	0.00 %	60,602	-0.82 %	61,102	0.83 %	60,602	7.47	7.35	0.1 1.63 %
BTSH20	Mar 2020	2,041	57,836	0.02 %	57,826	1.77 %	56,823	-2.57 %	58,323	1.76 %	57,316	13.12	13.11	0.01 0.08 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.40	0.10	7.69
ERW	5.95	0.25	4.39
SUPER	0.56	0.02	3.70
TMB	1.68	0.06	3.70
SCB	122.00	2.50	2.09
PLANB	7.60	0.15	2.01
COM7	26.50	0.50	1.92
TASCO	21.20	0.40	1.92
RS	12.30	0.20	1.65
BH	147.00	2.00	1.38

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPALL	72.25	-2.25	-3.02
BJC	42.00	-1.25	-2.89
KCE	24.50	-0.50	-2.00
VGI	9.55	-0.15	-1.55
BCPG	16.20	-0.20	-1.22
RATCH	68.75	-0.75	-1.08
CENTEL	25.00	-0.25	-0.99
GFPT	12.30	-0.10	-0.81
CPN	62.25	-0.50	-0.80
STEC	14.20	-0.10	-0.70

## 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
30/12/2019	24,961	28,907	-3,946	12,147	13,618	-1,471	45,766	40,349	5,417	82,874	280,520

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2019	2,216	6,997	-4,781	8,530	3,540	4,990	10,709	10,918	-209	21,455	70,983

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/12/2019	0	0	0	252	977	-725	2,378	1,653	725	2,630	39,014