

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		02-Jan-20	30-Dec-19	Change	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	
S50F20	Jan 2020	1,079.60	1,070.40	9.2 0.86 %	108	4.85 %	103	7.29 %	96	-5.88 %	102	7.37 %	95	
S50G20	Feb 2020	1,079.20	1,069.10	10.1 0.94 %	24	20.00 %	20	0.00 %	20	25.00 %	16	6.67 %	15	
S50H20	Mar 2020	1,076.60	1,066.90	9.7 0.91 %	253,260	-0.14 %	253,613	0.12 %	253,297	3.25 %	245,326	12.86 %	217,370	
S50M20	Jun 2020	1,071.70	1,063.10	8.6 0.81 %	18,209	-3.20 %	18,810	10.81 %	16,975	6.10 %	15,999	6.82 %	14,977	
S50U20	Sep 2020	1,065.60	1,056.90	8.7 0.82 %	7,498	-0.53 %	7,538	1.22 %	7,447	6.20 %	7,012	9.89 %	6,381	
S50Z20	Dec 2020	1,064.30	1,054.60	9.7 0.92 %	1,088	149.54 %	436	63.91 %	266	0.00 %	0	0.00 %	0	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			02-Jan-20	30-Dec-19	Change	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	
BLANDH20	Mar 2020	87,050	1.38	1.35	0.03 2.22 %	93,948	-45.32 %	171,815	0.63 %	170,731	0.80 %	169,372	1.87 %	166,268	
IRPCH20	Mar 2020	48,599	3.89	3.63	0.26 7.16 %	54,656	-35.85 %	85,195	13.97 %	74,751	-10.14 %	83,186	4.89 %	79,307	
TMBU20	Sep 2020	32,505	1.71	1.65	0.06 3.64 %	267,265	-10.84 %	299,767	-0.17 %	300,265	-3.22 %	310,265	-2.82 %	319,264	
IRPCU20	Sep 2020	12,500	3.81	3.56	0.25 7.02 %	1,585	-61.20 %	4,085	0.00 %	4,085	13.98 %	3,584	16.29 %	3,082	
IRPCM20	Jun 2020	8,505	3.85	3.59	0.26 7.24 %	14,016	-34.85 %	21,515	2.38 %	21,014	55.50 %	13,514	92.64 %	7,015	
WHAH20	Mar 2020	7,954	3.95	3.92	0.03 0.77 %	49,371	9.73 %	44,993	0.11 %	44,944	9.08 %	41,204	14.67 %	35,933	
BEAUTYH20	Mar 2020	7,061	1.86	1.69	0.17 10.06 %	20,911	37.19 %	15,242	0.43 %	15,176	51.47 %	10,019	5.69 %	9,480	
QHH20	Mar 2020	6,879	2.63	2.58	0.05 1.94 %	22,965	-12.54 %	26,258	0.11 %	26,228	-5.30 %	27,696	0.05 %	27,681	
TMBH20X	Mar 2020	5,840	1.68	1.68	0.00 0.00 %	51,981	-5.94 %	55,261	-14.58 %	64,695	1.70 %	63,616	-6.59 %	68,104	
BTSH20	Mar 2020	4,974	13.24	13.12	0.12 0.91 %	53,758	-7.05 %	57,836	0.02 %	57,826	1.77 %	56,823	-2.57 %	58,323	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	(+/-)	25-Dec-19	02-Jan-20	30-Dec-19	Change	
SIRIH20	Mar 2020	1,117	400,106	0.22 %	399,239	0.11 %	398,807	0.26 %	397,767	-0.12 %	398,228	1.14	1.09	0.05 4.59 %	
TMBU20	Sep 2020	32,505	267,265	-10.84 %	299,767	-0.17 %	300,265	-3.22 %	310,265	-2.82 %	319,264	1.71	1.65	0.06 3.64 %	
BLANDM20	Jun 2020	1,522	229,233	0.66 %	227,719	0.13 %	227,422	0.22 %	226,921	7.53 %	211,022	1.39	1.35	0.04 2.96 %	
JASH20	Mar 2020	1,508	126,689	-0.78 %	127,691	-0.76 %	128,674	74.67 %	73,669	8.87 %	67,669	4.95	4.95	0 0 %	
BLANDH20	Mar 2020	87,050	93,948	-45.32 %	171,815	0.63 %	170,731	0.80 %	169,372	1.87 %	166,268	1.38	1.35	0.03 2.22 %	
GUNKULM20	Jun 2020	0	72,554	0.00 %	72,554	0.69 %	72,054	-0.69 %	72,554	0.70 %	72,051	2.97	2.98	-0.01 -0.3 %	
TRUEM20	Jun 2020	1,010	66,217	1.52 %	65,224	0.07 %	65,179	1.56 %	64,179	-0.03 %	64,198	4.64	4.64	0 0 %	
APM20	Jun 2020	0	60,602	0.00 %	60,602	0.00 %	60,602	0.00 %	60,602	-0.82 %	61,102	7.69	7.47	0.2 2.95 %	
IRPCH20	Mar 2020	48,599	54,656	-35.85 %	85,195	13.97 %	74,751	-10.14 %	83,186	4.89 %	79,307	3.89	3.63	0.3 7.16 %	
BTSH20	Mar 2020	4,974	53,758	-7.05 %	57,836	0.02 %	57,826	1.77 %	56,823	-2.57 %	58,323	13.24	13.12	0.1 0.91 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.84	0.16	9.52
IRPC	3.94	0.26	7.07
ESSO	9.25	0.60	6.94
SPALI	18.80	0.90	5.03
SIRI	1.14	0.05	4.59
SGP	10.10	0.40	4.12
PSH	15.40	0.60	4.05
PTTGC	59.25	2.25	3.95
BLAND	1.38	0.05	3.76
TPIPL	1.45	0.05	3.57

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	25.00	-1.50	-5.66
KCE	23.20	-1.30	-5.31
DELTA	51.75	-1.75	-3.27
BJC	41.00	-1.00	-2.38
SUPER	0.55	-0.01	-1.79
CPALL	71.00	-1.25	-1.73
PLANB	7.50	-0.10	-1.32
CBG	83.00	-1.00	-1.19
SAWAD	68.00	-0.50	-0.73
MINT	35.75	-0.25	-0.69

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
02/01/2020	52,632	49,670	2,962	37,257	38,264	-1,007	96,548	98,503	-1,955	186,437	280,187

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/01/2020	5,031	2,770	2,261	6,670	7,582	-912	10,950	12,299	-1,349	22,651	71,223

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/01/2020	0	0	0	5,500	1,225	4,275	2,180	6,455	-4,275	7,680	35,474