

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Jan-20	02-Jan-20	Change	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19
S50F20	Jan 2020	1,075.60	1,079.60	-4 -0.37 %	334	209.26 %	108	4.85 %	103	7.29 %	96	-5.88 %	102
S50G20	Feb 2020	1,078.50	1,079.20	-0.7 -0.06 %	31	29.17 %	24	20.00 %	20	0.00 %	20	25.00 %	16
S50H20	Mar 2020	1,075.40	1,076.60	-1.2 -0.11 %	257,169	1.54 %	253,260	-0.14 %	253,613	0.12 %	253,297	3.25 %	245,326
S50M20	Jun 2020	1,070.10	1,071.70	-1.6 -0.15 %	18,613	2.22 %	18,209	-3.20 %	18,810	10.81 %	16,975	6.10 %	15,999
S50U20	Sep 2020	1,064.30	1,065.60	-1.3 -0.12 %	7,632	1.79 %	7,498	-0.53 %	7,538	1.22 %	7,447	6.20 %	7,012
S50Z20	Dec 2020	1,063.20	1,064.30	-1.1 -0.1 %	1,269	16.64 %	1,088	149.54 %	436	63.91 %	266	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Jan-20	02-Jan-20	Change	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19
TMBU20	Sep 2020	26,000	1.66	1.71	-0.05 -2.92 %	241,265	-9.73 %	267,265	-10.84 %	299,767	-0.17 %	300,265	-3.22 %	310,265
TMBH20X	Mar 2020	20,702	1.67	1.68	-0.01 -0.60 %	54,105	4.09 %	51,981	-5.94 %	55,261	-14.58 %	64,695	1.70 %	63,616
IRPCH20	Mar 2020	19,613	3.85	3.89	-0.04 -1.03 %	66,044	20.84 %	54,656	-35.85 %	85,195	13.97 %	74,751	-10.14 %	83,186
WHAH20	Mar 2020	13,656	3.94	3.95	-0.01 -0.25 %	61,649	24.87 %	49,371	9.73 %	44,993	0.11 %	44,944	9.08 %	41,204
BEAUTYH20	Mar 2020	13,579	2.01	1.86	0.15 8.06 %	18,408	-11.97 %	20,911	37.19 %	15,242	0.43 %	15,176	51.47 %	10,019
PTGH20	Mar 2020	7,719	17.10	16.20	0.90 5.56 %	7,598	11.49 %	6,815	17.64 %	5,793	4.30 %	5,554	38.50 %	4,010
QHH20	Mar 2020	6,846	2.62	2.63	-0.01 -0.38 %	24,578	7.02 %	22,965	-12.54 %	26,258	0.11 %	26,228	-5.30 %	27,696
TKNM20	Jun 2020	5,300	10.01	10.49	-0.48 -4.58 %	15,824	43.54 %	11,024	0.00 %	11,024	0.00 %	11,024	0.00 %	11,024
SPRCH20	Mar 2020	5,115	11.21	10.92	0.29 2.66 %	6,301	-27.55 %	8,697	20.96 %	7,190	-12.20 %	8,189	-5.48 %	8,664
PLANBH20	Mar 2020	4,524	7.60	7.65	-0.05 -0.65 %	16,619	26.70 %	13,117	12.96 %	11,612	0.01 %	11,611	14.84 %	10,111

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	(+/-)	26-Dec-19	03-Jan-20	02-Jan-20	Change
SIRIH20	Mar 2020	3,891	402,648	0.64 %	400,106	0.22 %	399,239	0.11 %	398,807	0.26 %	397,767	1.13	1.14	-0.01 -0.9 %
TMBU20	Sep 2020	26,000	241,265	-9.73 %	267,265	-10.84 %	299,767	-0.17 %	300,265	-3.22 %	310,265	1.66	1.71	-0.05 -2.9 %
BLANDM20	Jun 2020	0	229,233	0.00 %	229,233	0.66 %	227,719	0.13 %	227,422	0.22 %	226,921	1.35	1.39	-0.04 -2.9 %
JASH20	Mar 2020	1,010	127,684	0.79 %	126,689	-0.78 %	127,691	-0.76 %	128,674	74.67 %	73,669	4.94	4.95	-0.01 -0.2 %
BLANDH20	Mar 2020	752	93,462	-0.52 %	93,948	-45.32 %	171,815	0.63 %	170,731	0.80 %	169,372	1.37	1.38	-0.01 -0.7 %
GUNKULM20	Jun 2020	0	72,554	0.00 %	72,554	0.00 %	72,554	0.69 %	72,054	-0.69 %	72,554	2.95	2.97	-0.02 -0.7 %
IRPCH20	Mar 2020	19,613	66,044	20.84 %	54,656	-35.85 %	85,195	13.97 %	74,751	-10.14 %	83,186	3.85	3.89	-0.04 -1.0 %
TRUEM20	Jun 2020	1,001	65,218	-1.51 %	66,217	1.52 %	65,224	0.07 %	65,179	1.56 %	64,179	4.60	4.64	-0.04 -0.9 %
WHAH20	Mar 2020	13,656	61,649	24.87 %	49,371	9.73 %	44,993	0.11 %	44,944	9.08 %	41,204	3.94	3.95	-0.01 -0.3 %
APM20	Jun 2020	0	60,602	0.00 %	60,602	0.00 %	60,602	0.00 %	60,602	0.00 %	60,602	7.72	7.69	0.03 0.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.00	0.16	8.70
PTG	17.40	1.10	6.75
SPRC	11.40	0.50	4.59
ORI	7.40	0.25	3.50
ITD	1.56	0.05	3.31
BJC	42.00	1.00	2.44
TU	13.90	0.30	2.21
PTT	46.50	1.00	2.20
LH	10.30	0.20	1.98
PTTEP	130.00	2.50	1.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BDMS	25.25	-1.00	-3.81
TKN	10.20	-0.40	-3.77
KCE	22.40	-0.80	-3.45
BH	141.50	-5.00	-3.41
BCH	16.50	-0.50	-2.94
GLOBAL	15.70	-0.40	-2.48
CHG	2.54	-0.06	-2.31
EA	43.50	-1.00	-2.25
PRM	7.15	-0.15	-2.05
STA	10.10	-0.20	-1.94

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
03/01/2020	67,257	50,097	17,160	37,657	29,244	8,413	84,167	109,740	-25,573	189,081	285,048

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2020	8,985	8,129	856	8,879	9,868	-989	26,270	26,137	133	44,134	76,639

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/01/2020	0	0	0	1,339	930	409	1,600	2,009	-409	2,939	34,798