

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Jan-20	03-Jan-20	Change	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19
S50F20	Jan 2020	1,059.80	1,075.60	-15.8 -1.47 %	348	4.19 %	334	209.26 %	108	4.85 %	103	7.29 %	96
S50G20	Feb 2020	1,062.00	1,078.50	-16.5 -1.53 %	21	-32.26 %	31	29.17 %	24	20.00 %	20	0.00 %	20
S50H20	Mar 2020	1,059.20	1,075.40	-16.2 -1.51 %	271,187	5.45 %	257,169	1.54 %	253,260	-0.14 %	253,613	0.12 %	253,297
S50M20	Jun 2020	1,055.00	1,070.10	-15.1 -1.41 %	19,038	2.28 %	18,613	2.22 %	18,209	-3.20 %	18,810	10.81 %	16,975
S50U20	Sep 2020	1,048.90	1,064.30	-15.4 -1.45 %	7,763	1.72 %	7,632	1.79 %	7,498	-0.53 %	7,538	1.22 %	7,447
S50Z20	Dec 2020	1,048.30	1,063.20	-14.9 -1.4 %	1,663	31.05 %	1,269	16.64 %	1,088	149.54 %	436	63.91 %	266

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Jan-20	03-Jan-20	Change	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19
BLANDM20	Jun 2020	97,002	1.35	1.35	0.00 0.00 %	182,233	-20.50 %	229,233	0.00 %	229,233	0.66 %	227,719	0.13 %	227,422
BLANDH20	Mar 2020	82,796	1.34	1.37	-0.03 -2.19 %	47,374	-49.31 %	93,462	-0.52 %	93,948	-45.32 %	171,815	0.63 %	170,731
TMBU20	Sep 2020	38,502	1.60	1.66	-0.06 -3.61 %	234,766	-2.69 %	241,265	-9.73 %	267,265	-10.84 %	299,767	-0.17 %	300,265
IRPCH20	Mar 2020	34,748	3.66	3.85	-0.19 -4.94 %	66,978	1.41 %	66,044	20.84 %	54,656	-35.85 %	85,195	13.97 %	74,751
TMBH20X	Mar 2020	16,602	1.61	1.67	-0.06 -3.59 %	66,071	22.12 %	54,105	4.09 %	51,981	-5.94 %	55,261	-14.58 %	64,695
IVLH20	Mar 2020	15,071	32.60	36.00	-3.40 -9.44 %	4,246	-40.16 %	7,096	10.55 %	6,419	6.93 %	6,003	-4.62 %	6,294
IRPCM20	Jun 2020	10,810	3.68	3.88	-0.20 -5.15 %	17,763	22.33 %	14,520	3.60 %	14,016	-34.85 %	21,515	2.38 %	21,014
QHH20	Mar 2020	10,728	2.60	2.62	-0.02 -0.76 %	17,354	-29.39 %	24,578	7.02 %	22,965	-12.54 %	26,258	0.11 %	26,228
WHAH20	Mar 2020	8,889	3.74	3.94	-0.20 -5.08 %	57,944	-6.01 %	61,649	24.87 %	49,371	9.73 %	44,993	0.11 %	44,944
LHU20	Sep 2020	7,000	9.71	10.10	-0.39 -3.86 %	11,014	174.39 %	4,014	380.93 %	514	0.00 %	514	0.00 %	514

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	(+/-)	27-Dec-19	06-Jan-20	03-Jan-20	Change
SIRIH20	Mar 2020	1,984	403,264	0.15 %	402,648	0.64 %	400,106	0.22 %	399,239	0.11 %	398,807	1.08	1.13	-0.05 -4.4 %
TMBU20	Sep 2020	38,502	234,766	-2.69 %	241,265	-9.73 %	267,265	-10.84 %	299,767	-0.17 %	300,265	1.60	1.66	-0.06 -3.6 %
BLANDM20	Jun 2020	97,002	182,233	-20.50 %	229,233	0.00 %	229,233	0.66 %	227,719	0.13 %	227,422	1.35	1.35	0 0 %
JASH20	Mar 2020	5,532	130,677	2.34 %	127,684	0.79 %	126,689	-0.78 %	127,691	-0.76 %	128,674	4.92	4.94	-0.02 -0.4 %
GUNKULM20	Jun 2020	48	72,602	0.07 %	72,554	0.00 %	72,554	0.00 %	72,554	0.69 %	72,054	2.88	2.95	-0.07 -2.4 %
IRPCH20	Mar 2020	34,748	66,978	1.41 %	66,044	20.84 %	54,656	-35.85 %	85,195	13.97 %	74,751	3.66	3.85	-0.2 -4.9 %
TMBH20X	Mar 2020	16,602	66,071	22.12 %	54,105	4.09 %	51,981	-5.94 %	55,261	-14.58 %	64,695	1.61	1.67	-0.06 -3.6 %
TRUEM20	Jun 2020	74	65,152	-0.10 %	65,218	-1.51 %	66,217	1.52 %	65,224	0.07 %	65,179	4.36	4.60	-0.2 -5.2 %
APM20	Jun 2020	1,000	60,102	-0.83 %	60,602	0.00 %	60,602	0.00 %	60,602	0.00 %	60,602	7.46	7.72	-0.3 -3.4 %
WHAH20	Mar 2020	8,889	57,944	-6.01 %	61,649	24.87 %	49,371	9.73 %	44,993	0.11 %	44,944	3.74	3.94	-0.2 -5.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	133.50	3.50	2.69
GPSC	87.75	2.25	2.63
TPIPL	1.48	0.02	1.37
PTT	47.00	0.50	1.08
ADVANC	217.00	1.00	0.46
BDMS	25.25	0.00	0.00
GULF	170.50	0.00	0.00
BGRIM	52.50	0.00	0.00
ROBINS	65.75	-0.25	-0.38
COM7	24.60	-0.10	-0.40

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.04	-0.20	-8.93
IVL	33.25	-3.25	-8.90
TASCO	19.40	-1.80	-8.49
BCH	15.10	-1.40	-8.48
PTG	16.00	-1.40	-8.05
EPG	5.85	-0.50	-7.87
CENTEL	23.10	-1.70	-6.85
STPI	6.40	-0.45	-6.57
ERW	5.10	-0.35	-6.42
CKP	4.62	-0.30	-6.10

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
06/01/2020	53,302	75,851	-22,549	41,517	50,319	-8,802	161,294	129,943	31,351	256,113	300,020

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2020	4,706	16,763	-12,057	12,979	13,348	-369	36,519	24,093	12,426	54,204	84,225

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/01/2020	0	0	0	967	459	508	904	1,412	-508	1,871	33,963