

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Jan-20	06-Jan-20	Change	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19
S50F20	Jan 2020	1,072.50	1,059.80	12.7 1.2 %	358	2.87 %	348	4.19 %	334	209.26 %	108	4.85 %	103
S50G20	Feb 2020	1,071.60	1,062.00	9.6 0.9 %	18	-14.29 %	21	-32.26 %	31	29.17 %	24	20.00 %	20
S50H20	Mar 2020	1,070.90	1,059.20	11.7 1.1 %	265,441	-2.12 %	271,187	5.45 %	257,169	1.54 %	253,260	-0.14 %	253,613
S50M20	Jun 2020	1,066.20	1,055.00	11.2 1.06 %	19,155	0.61 %	19,038	2.28 %	18,613	2.22 %	18,209	-3.20 %	18,810
S50U20	Sep 2020	1,059.90	1,048.90	11 1.05 %	8,186	5.45 %	7,763	1.72 %	7,632	1.79 %	7,498	-0.53 %	7,538
S50Z20	Dec 2020	1,059.00	1,048.30	10.7 1.02 %	1,475	-11.30 %	1,663	31.05 %	1,269	16.64 %	1,088	149.54 %	436

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Jan-20	06-Jan-20	Change	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19
IRPCH20	Mar 2020	45,448	3.69	3.66	0.03 0.82 %	90,885	35.69 %	66,978	1.41 %	66,044	20.84 %	54,656	-35.85 %	85,195
TMBH20X	Mar 2020	20,695	1.62	1.61	0.01 0.62 %	63,577	-3.77 %	66,071	22.12 %	54,105	4.09 %	51,981	-5.94 %	55,261
TMBU20	Sep 2020	20,501	1.61	1.60	0.01 0.62 %	215,266	-8.31 %	234,766	-2.69 %	241,265	-9.73 %	267,265	-10.84 %	299,767
BEAUTYH20	Mar 2020	12,708	2.06	1.95	0.11 5.64 %	11,856	-30.23 %	16,994	-7.68 %	18,408	-11.97 %	20,911	37.19 %	15,242
WHAH20	Mar 2020	8,171	3.77	3.74	0.03 0.80 %	65,007	12.19 %	57,944	-6.01 %	61,649	24.87 %	49,371	9.73 %	44,993
PTGH20	Mar 2020	8,040	15.39	16.03	-0.64 -3.99 %	9,807	74.69 %	5,614	-26.11 %	7,598	11.49 %	6,815	17.64 %	5,793
BLANDH20	Mar 2020	6,251	1.36	1.34	0.02 1.49 %	49,333	4.14 %	47,374	-49.31 %	93,462	-0.52 %	93,948	-45.32 %	171,815
BTSH20	Mar 2020	4,364	13.35	13.09	0.26 1.99 %	52,933	-5.43 %	55,974	1.84 %	54,962	2.24 %	53,758	-7.05 %	57,836
BCHH20	Mar 2020	4,300	15.88	15.70	0.18 1.15 %	3,502	-48.97 %	6,863	53.67 %	4,466	41.02 %	3,167	26.02 %	2,513
CHGH20	Mar 2020	4,257	2.41	2.41	0.00 0.00 %	14,833	33.91 %	11,077	0.23 %	11,052	0.01 %	11,051	-0.01 %	11,052

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	(+/-)	30-Dec-19	07-Jan-20	06-Jan-20	Change
SIRIH20	Mar 2020	623	403,736	0.12 %	403,264	0.15 %	402,648	0.64 %	400,106	0.22 %	399,239	1.10	1.08	0.02 1.85 %
TMBU20	Sep 2020	20,501	215,266	-8.31 %	234,766	-2.69 %	241,265	-9.73 %	267,265	-10.84 %	299,767	1.61	1.60	0.01 0.62 %
BLANDM20	Jun 2020	527	181,733	-0.27 %	182,233	-20.50 %	229,233	0.00 %	229,233	0.66 %	227,719	1.37	1.35	0.02 1.48 %
JASH20	Mar 2020	3,822	128,398	-1.74 %	130,677	2.34 %	127,684	0.79 %	126,689	-0.78 %	127,691	4.94	4.92	0.02 0.41 %
IRPCH20	Mar 2020	45,448	90,885	35.69 %	66,978	1.41 %	66,044	20.84 %	54,656	-35.85 %	85,195	3.69	3.66	0.03 0.82 %
GUNKULM20	Jun 2020	550	73,152	0.76 %	72,602	0.07 %	72,554	0.00 %	72,554	0.00 %	72,554	2.83	2.88	-0.05 -1.7 %
TRUEM20	Jun 2020	1	65,152	0.00 %	65,152	-0.10 %	65,218	-1.51 %	66,217	1.52 %	65,224	4.38	4.36	0.02 0.46 %
WHAH20	Mar 2020	8,171	65,007	12.19 %	57,944	-6.01 %	61,649	24.87 %	49,371	9.73 %	44,993	3.77	3.74	0.03 0.8 %
TMBH20X	Mar 2020	20,695	63,577	-3.77 %	66,071	22.12 %	54,105	4.09 %	51,981	-5.94 %	55,261	1.62	1.61	0.01 0.62 %
APM20	Jun 2020	1,703	59,399	-1.17 %	60,102	-0.83 %	60,602	0.00 %	60,602	0.00 %	60,602	7.82	7.46	0.4 4.83 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.04	0.13	6.81
AP	7.90	0.45	6.04
BCH	15.90	0.80	5.30
SAWAD	70.25	3.25	4.85
STEC	14.40	0.60	4.35
ESSO	9.25	0.35	3.93
LPN	4.76	0.18	3.93
STPI	6.65	0.25	3.91
BEM	11.30	0.40	3.67
ORI	7.35	0.25	3.52

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTG	15.20	-0.80	-5.00
GLOBAL	14.80	-0.60	-3.90
TASCO	18.90	-0.50	-2.58
MTC	62.25	-1.50	-2.35
CKP	4.52	-0.10	-2.16
EA	41.00	-0.50	-1.20
PLANB	7.05	-0.05	-0.70
KTB	16.40	-0.10	-0.61
DELTA	50.00	-0.25	-0.50
SCB	116.00	-0.50	-0.43

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
07/01/2020	68,224	58,570	9,654	39,165	41,516	-2,351	124,840	132,143	-7,303	232,229	294,633

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2020	4,815	15,963	-11,148	15,482	14,831	651	31,733	21,236	10,497	52,030	93,256

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/01/2020	0	0	0	857	145	712	581	1,293	-712	1,438	33,337