

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		08-Jan-20	07-Jan-20	Change	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20
S50F20	Jan 2020	1,056.20	1,072.50	-16.3 -1.52 %	354	-1.12 %	358	2.87 %	348	4.19 %	334	209.26 %	108
S50G20	Feb 2020	1,056.00	1,071.60	-15.6 -1.46 %	18	0.00 %	18	-14.29 %	21	-32.26 %	31	29.17 %	24
S50H20	Mar 2020	1,054.20	1,070.90	-16.7 -1.56 %	280,512	5.68 %	265,441	-2.12 %	271,187	5.45 %	257,169	1.54 %	253,260
S50M20	Jun 2020	1,050.10	1,066.20	-16.1 -1.51 %	20,007	4.45 %	19,155	0.61 %	19,038	2.28 %	18,613	2.22 %	18,209
S50U20	Sep 2020	1,043.80	1,059.90	-16.1 -1.52 %	7,612	-7.01 %	8,186	5.45 %	7,763	1.72 %	7,632	1.79 %	7,498
S50Z20	Dec 2020	1,042.80	1,059.00	-16.2 -1.53 %	1,747	18.44 %	1,475	-11.30 %	1,663	31.05 %	1,269	16.64 %	1,088

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			08-Jan-20	07-Jan-20	Change	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20
TMBU20	Sep 2020	74,000	1.54	1.61	-0.07 -4.35 %	141,266	-34.38 %	215,266	-8.31 %	234,766	-2.69 %	241,265	-9.73 %	267,265
IRPCH20	Mar 2020	19,851	3.54	3.69	-0.15 -4.07 %	94,670	4.16 %	90,885	35.69 %	66,978	1.41 %	66,044	20.84 %	54,656
BANPUH20	Mar 2020	16,809	11.12	11.70	-0.58 -4.96 %	17,104	-22.94 %	22,196	-7.84 %	24,083	-11.90 %	27,335	-1.00 %	27,610
JASH20	Mar 2020	13,023	4.61	4.94	-0.33 -6.68 %	122,886	-4.29 %	128,398	-1.74 %	130,677	2.34 %	127,684	0.79 %	126,689
WHAH20	Mar 2020	9,322	3.60	3.77	-0.17 -4.51 %	65,329	0.50 %	65,007	12.19 %	57,944	-6.01 %	61,649	24.87 %	49,371
CBGH20	Mar 2020	7,090	81.20	81.99	-0.79 -0.96 %	20,916	0.15 %	20,884	0.98 %	20,682	0.11 %	20,659	0.24 %	20,609
PTGH20	Mar 2020	6,239	13.90	15.39	-1.49 -9.68 %	8,934	-8.90 %	9,807	74.69 %	5,614	-26.11 %	7,598	11.49 %	6,815
EAH20	Mar 2020	5,442	38.75	41.00	-2.25 -5.49 %	5,483	13.31 %	4,839	-19.15 %	5,985	-28.44 %	8,364	3.82 %	8,056
CBGU20	Sep 2020	5,390	81.28	82.06	-0.78 -0.95 %	11,096	51.67 %	7,316	0.00 %	7,316	0.00 %	7,316	0.00 %	7,316
TMBM20X	Jun 2020	5,081	1.53	1.58	-0.05 -3.16 %	48,966	9.08 %	44,890	0.11 %	44,840	0.02 %	44,831	1.09 %	44,349

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	(+/-)	02-Jan-20	08-Jan-20	07-Jan-20	Change
SIRIH20	Mar 2020	136	403,809	0.02 %	403,736	0.12 %	403,264	0.15 %	402,648	0.64 %	400,106	1.06	1.10	-0.04 -3.6 %
BLANDM20	Jun 2020	1,002	180,733	-0.55 %	181,733	-0.27 %	182,233	-20.50 %	229,233	0.00 %	229,233	1.33	1.37	-0.04 -2.9 %
TMBU20	Sep 2020	74,000	141,266	-34.38 %	215,266	-8.31 %	234,766	-2.69 %	241,265	-9.73 %	267,265	1.54	1.61	-0.07 -4.4 %
JASH20	Mar 2020	13,023	122,886	-4.29 %	128,398	-1.74 %	130,677	2.34 %	127,684	0.79 %	126,689	4.61	4.94	-0.3 -6.7 %
IRPCH20	Mar 2020	19,851	94,670	4.16 %	90,885	35.69 %	66,978	1.41 %	66,044	20.84 %	54,656	3.54	3.69	-0.2 -4.1 %
GUNKULM20	Jun 2020	505	72,657	-0.68 %	73,152	0.76 %	72,602	0.07 %	72,554	0.00 %	72,554	2.75	2.83	-0.08 -2.8 %
WHAH20	Mar 2020	9,322	65,329	0.50 %	65,007	12.19 %	57,944	-6.01 %	61,649	24.87 %	49,371	3.60	3.77	-0.2 -4.5 %
TRUEM20	Jun 2020	76	65,144	-0.01 %	65,152	0.00 %	65,152	-0.10 %	65,218	-1.51 %	66,217	4.20	4.38	-0.2 -4.1 %
TMBH20X	Mar 2020	3,693	60,383	-5.02 %	63,577	-3.77 %	66,071	22.12 %	54,105	4.09 %	51,981	1.55	1.62	-0.07 -4.3 %
APM20	Jun 2020	0	59,399	0.00 %	59,399	-1.17 %	60,102	-0.83 %	60,602	0.00 %	60,602	7.78	7.82	-0.04 -0.5 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CHG	2.52	0.04	1.61
HANA	34.00	0.50	1.49
PTTEP	134.00	1.00	0.75
CPALL	72.50	0.25	0.35
EGCO	327.00	0.00	0.00
CPF	28.00	0.00	0.00
TPIPL	1.50	0.00	0.00
KKP	66.75	-0.25	-0.37
ROBINS	65.25	-0.25	-0.38
TISCO	100.50	-0.50	-0.50

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	6.00	-0.60	-9.09
PTG	13.90	-1.30	-8.55
IVL	30.50	-2.75	-8.27
WHA	3.50	-0.26	-6.91
EA	38.50	-2.50	-6.10
STPI	6.25	-0.40	-6.02
IRPC	3.54	-0.22	-5.85
TASCO	17.80	-1.10	-5.82
SIRI	1.04	-0.06	-5.45
KCE	20.90	-1.10	-5.00

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
08/01/2020	65,793	95,294	-29,501	43,866	40,845	3,021	161,372	134,892	26,480	271,031	310,250

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/01/2020	11,653	10,801	852	13,413	15,703	-2,290	30,996	29,558	1,438	56,062	94,363

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/01/2020	0	0	0	1,550	1,725	-175	3,800	3,625	175	5,350	33,114