

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Jan-20	08-Jan-20	Change	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20
S50F20	Jan 2020	1,070.00	1,056.20	13.8 1.31 %	373	5.37 %	354	-1.12 %	358	2.87 %	348	4.19 %	334
S50G20	Feb 2020	1,071.00	1,056.00	15 1.42 %	20	11.11 %	18	0.00 %	18	-14.29 %	21	-32.26 %	31
S50H20	Mar 2020	1,068.00	1,054.20	13.8 1.31 %	283,440	1.04 %	280,512	5.68 %	265,441	-2.12 %	271,187	5.45 %	257,169
S50M20	Jun 2020	1,063.30	1,050.10	13.2 1.26 %	19,366	-3.20 %	20,007	4.45 %	19,155	0.61 %	19,038	2.28 %	18,613
S50U20	Sep 2020	1,057.30	1,043.80	13.5 1.29 %	7,583	-0.38 %	7,612	-7.01 %	8,186	5.45 %	7,763	1.72 %	7,632
S50Z20	Dec 2020	1,055.90	1,042.80	13.1 1.26 %	1,694	-3.03 %	1,747	18.44 %	1,475	-11.30 %	1,663	31.05 %	1,269

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Jan-20	08-Jan-20	Change	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20
BLANDM20	Jun 2020	45,123	1.36	1.33	0.03 2.26 %	135,733	-24.90 %	180,733	-0.55 %	181,733	-0.27 %	182,233	-20.50 %	229,233
BEAUTYH20	Mar 2020	20,124	2.43	2.02	0.41 20.30 %	11,410	-3.96 %	11,881	0.21 %	11,856	-30.23 %	16,994	-7.68 %	18,408
WHAH20	Mar 2020	18,308	3.60	3.60	0.00 0.00 %	71,773	9.86 %	65,329	0.50 %	65,007	12.19 %	57,944	-6.01 %	61,649
BEAUTYM20	Jun 2020	16,075	2.35	1.96	0.39 19.90 %	15,149	999.33 %	150	-3.23 %	155	-76.34 %	655	385.19 %	135
BTSH20	Mar 2020	14,169	13.42	13.25	0.17 1.28 %	38,376	-25.52 %	51,523	-2.66 %	52,933	-5.43 %	55,974	1.84 %	54,962
BLANDH20	Mar 2020	8,192	1.35	1.32	0.03 2.27 %	53,243	7.00 %	49,762	0.87 %	49,333	4.14 %	47,374	-49.31 %	93,462
IRPCH20	Mar 2020	8,053	3.63	3.54	0.09 2.54 %	94,806	0.14 %	94,670	4.16 %	90,885	35.69 %	66,978	1.41 %	66,044
PTGH20	Mar 2020	5,335	14.68	13.90	0.78 5.61 %	10,550	18.09 %	8,934	-8.90 %	9,807	74.69 %	5,614	-26.11 %	7,598
TMBU20	Sep 2020	5,001	1.62	1.54	0.08 5.19 %	136,267	-3.54 %	141,266	-34.38 %	215,266	-8.31 %	234,766	-2.69 %	241,265
KCEH20	Mar 2020	4,661	21.50	21.00	0.50 2.38 %	7,717	25.95 %	6,127	-13.26 %	7,064	10.15 %	6,413	20.45 %	5,324

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	(+/-)	03-Jan-20	09-Jan-20	08-Jan-20	Change
SIRIH20	Mar 2020	674	404,466	0.16 %	403,809	0.02 %	403,736	0.12 %	403,264	0.15 %	402,648	1.06	1.06	0 0 %
TMBU20	Sep 2020	5,001	136,267	-3.54 %	141,266	-34.38 %	215,266	-8.31 %	234,766	-2.69 %	241,265	1.62	1.54	0.08 5.19 %
BLANDM20	Jun 2020	45,123	135,733	-24.90 %	180,733	-0.55 %	181,733	-0.27 %	182,233	-20.50 %	229,233	1.36	1.33	0.03 2.26 %
JASH20	Mar 2020	2,012	121,391	-1.22 %	122,886	-4.29 %	128,398	-1.74 %	130,677	2.34 %	127,684	4.77	4.61	0.2 3.47 %
IRPCH20	Mar 2020	8,053	94,806	0.14 %	94,670	4.16 %	90,885	35.69 %	66,978	1.41 %	66,044	3.63	3.54	0.09 2.54 %
GUNKULM20	Jun 2020	0	72,657	0.00 %	72,657	-0.68 %	73,152	0.76 %	72,602	0.07 %	72,554	2.79	2.75	0.04 1.45 %
WHAH20	Mar 2020	18,308	71,773	9.86 %	65,329	0.50 %	65,007	12.19 %	57,944	-6.01 %	61,649	3.60	3.60	0 0 %
TRUEM20	Jun 2020	129	65,202	0.09 %	65,144	-0.01 %	65,152	0.00 %	65,152	-0.10 %	65,218	4.23	4.20	0.03 0.71 %
TMBH20X	Mar 2020	2,846	61,694	2.17 %	60,383	-5.02 %	63,577	-3.77 %	66,071	22.12 %	54,105	1.62	1.55	0.07 4.52 %
APM20	Jun 2020	26	59,418	0.03 %	59,399	0.00 %	59,399	-1.17 %	60,102	-0.83 %	60,602	7.88	7.78	0.1 1.29 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.46	0.46	23.00
TASCO	19.30	1.50	8.43
DELTA	53.00	3.75	7.61
BGRIM	55.75	3.50	6.70
ORI	7.55	0.45	6.34
IVL	32.25	1.75	5.74
STEC	14.80	0.80	5.71
SUPER	0.56	0.03	5.66
CPF	29.50	1.50	5.36
TKN	10.00	0.50	5.26

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	36.00	-1.00	-2.70
KBANK	138.50	-1.50	-1.07
DTAC	51.50	-0.50	-0.96
ADVANC	218.00	-2.00	-0.91
BEM	11.10	-0.10	-0.89
INTUCH	59.25	-0.50	-0.84
PTTEP	133.00	-1.00	-0.75
CBG	81.00	-0.25	-0.31
KTB	16.10	0.00	0.00
QH	2.62	0.00	0.00
BH	140.50	0.00	0.00
CHG	2.52	0.00	0.00
TRUE	4.20	0.00	0.00
SAWAD	69.50	0.00	0.00
ROBINS	65.25	0.00	0.00
SCB	114.00	0.00	0.00
MEGA	26.75	0.00	0.00

## 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
09/01/2020	70,363	54,370	15,993	33,394	41,260	-7,866	112,238	120,365	-8,127	215,995	312,476

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2020	10,951	22,200	-11,249	18,836	19,828	-992	46,528	34,287	12,241	76,315	103,736

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/01/2020	0	0	0	5,368	5,298	70	1,113	1,183	-70	6,481	27,941