

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Jan-20	09-Jan-20	Change	10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20
S50F20	Jan 2020	1,071.10	1,070.00	1.1 0.1 %	371	-0.54 %	373	5.37 %	354	-1.12 %	358	2.87 %	348
S50G20	Feb 2020	1,070.00	1,071.00	-1 -0.09 %	19	-5.00 %	20	11.11 %	18	0.00 %	18	-14.29 %	21
S50H20	Mar 2020	1,068.70	1,068.00	0.7 0.07 %	282,880	-0.20 %	283,440	1.04 %	280,512	5.68 %	265,441	-2.12 %	271,187
S50M20	Jun 2020	1,063.80	1,063.30	0.5 0.05 %	19,664	1.54 %	19,366	-3.20 %	20,007	4.45 %	19,155	0.61 %	19,038
S50U20	Sep 2020	1,057.80	1,057.30	0.5 0.05 %	7,750	2.20 %	7,583	-0.38 %	7,612	-7.01 %	8,186	5.45 %	7,763
S50Z20	Dec 2020	1,057.00	1,055.90	1.1 0.1 %	1,722	1.65 %	1,694	-3.03 %	1,747	18.44 %	1,475	-11.30 %	1,663

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Jan-20	09-Jan-20	Change	10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20
TMBU20	Sep 2020	111,501	1.62	1.62	0.00 0.00 %	67,768	-50.27 %	136,267	-3.54 %	141,266	-34.38 %	215,266	-8.31 %	234,766
BEAUTYH20	Mar 2020	16,416	2.42	2.43	-0.01 -0.41 %	17,794	55.95 %	11,410	-3.96 %	11,881	0.21 %	11,856	-30.23 %	16,994
WHAH20	Mar 2020	15,032	3.70	3.60	0.10 2.78 %	81,593	13.68 %	71,773	9.86 %	65,329	0.50 %	65,007	12.19 %	57,944
CBGU20	Sep 2020	9,650	80.86	81.56	-0.70 -0.86 %	6,996	-36.95 %	11,096	0.00 %	11,096	51.67 %	7,316	0.00 %	7,316
CBGH20	Mar 2020	7,279	80.79	81.49	-0.70 -0.86 %	21,118	0.78 %	20,955	0.19 %	20,916	0.15 %	20,884	0.98 %	20,682
PRMM20	Jun 2020	6,842	6.49	6.25	0.24 3.84 %	31,408	18.23 %	26,566	0.00 %	26,566	0.00 %	26,565	0.00 %	26,565
CBGM20	Jun 2020	6,721	81.28	81.97	-0.69 -0.84 %	11,766	133.17 %	5,046	1.00 %	4,996	-46.83 %	9,396	-1.03 %	9,494
BTSH20	Mar 2020	6,362	13.39	13.42	-0.03 -0.22 %	33,060	-13.85 %	38,376	-25.52 %	51,523	-2.66 %	52,933	-5.43 %	55,974
TRUEH20	Mar 2020	5,970	4.20	4.24	-0.04 -0.94 %	46,165	0.61 %	45,887	2.70 %	44,682	1.35 %	44,088	-0.06 %	44,115
PRMH20	Mar 2020	5,344	6.33	6.27	0.06 0.96 %	4,435	-49.45 %	8,774	0.05 %	8,770	11.89 %	7,838	-0.01 %	7,839

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	(+/-)	06-Jan-20	10-Jan-20	09-Jan-20	Change
SIRIH20	Mar 2020	2,022	406,430	0.49 %	404,466	0.16 %	403,809	0.02 %	403,736	0.12 %	403,264	1.06	1.06	0 0 %
BLANDM20	Jun 2020	0	135,733	0.00 %	135,733	-24.90 %	180,733	-0.55 %	181,733	-0.27 %	182,233	1.33	1.36	-0.03 -2.2 %
JASH20	Mar 2020	5,025	119,882	-1.24 %	121,391	-1.22 %	122,886	-4.29 %	128,398	-1.74 %	130,677	4.87	4.77	0.1 2.1 %
IRPCH20	Mar 2020	3,732	96,268	1.54 %	94,806	0.14 %	94,670	4.16 %	90,885	35.69 %	66,978	3.59	3.63	-0.04 -1.1 %
WHAH20	Mar 2020	15,032	81,593	13.68 %	71,773	9.86 %	65,329	0.50 %	65,007	12.19 %	57,944	3.70	3.60	0.1 2.78 %
GUNKULM20	Jun 2020	16	72,673	0.02 %	72,657	0.00 %	72,657	-0.68 %	73,152	0.76 %	72,602	2.80	2.79	0.01 0.36 %
TMBU20	Sep 2020	111,501	67,768	-50.27 %	136,267	-3.54 %	141,266	-34.38 %	215,266	-8.31 %	234,766	1.62	1.62	0 0 %
TMBH20X	Mar 2020	1,334	61,851	0.25 %	61,694	2.17 %	60,383	-5.02 %	63,577	-3.77 %	66,071	1.62	1.62	0 0 %
APM20	Jun 2020	85	59,500	0.14 %	59,418	0.03 %	59,399	0.00 %	59,399	-1.17 %	60,102	7.72	7.88	-0.2 -2.0 %
BLANDH20	Mar 2020	1,635	54,553	2.46 %	53,243	7.00 %	49,762	0.87 %	49,333	4.14 %	47,374	1.35	1.35	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	71.50	3.00	4.38
GLOBAL	15.40	0.60	4.05
BGRIM	57.75	2.00	3.59
TISCO	104.50	3.50	3.47
WHA	3.66	0.12	3.39
GPSC	93.75	2.75	3.02
JAS	5.05	0.13	2.64
TPIPL	1.56	0.04	2.63
AMATA	19.60	0.50	2.62
KKP	68.75	1.75	2.61

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	21.00	-0.90	-4.11
THANI	5.45	-0.20	-3.54
ESSO	8.70	-0.30	-3.33
ADVANC	214.00	-4.00	-1.83
SUPER	0.55	-0.01	-1.79
TOP	66.50	-1.00	-1.48
BTS	13.40	-0.20	-1.47
DTAC	50.75	-0.75	-1.46
PTG	14.40	-0.20	-1.37
INTUCH	58.50	-0.75	-1.27

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
10/01/2020	44,431	44,608	-177	28,941	29,157	-216	95,276	94,883	393	168,648	312,406

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2020	5,325	8,283	-2,958	9,878	8,137	1,741	19,798	18,581	1,217	35,001	105,019

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/01/2020	0	0	0	938	984	-46	1,180	1,134	46	2,118	28,110