

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Jan-20	10-Jan-20	Change	13-Jan-20	(+/-)	10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20
S50F20	Jan 2020	1,070.40	1,071.10	-0.7 -0.07 %	371	0.00 %	371	-0.54 %	373	5.37 %	354	-1.12 %	358
S50G20	Feb 2020	1,074.50	1,070.00	4.5 0.42 %	23	21.05 %	19	-5.00 %	20	11.11 %	18	0.00 %	18
S50H20	Mar 2020	1,071.80	1,068.70	3.1 0.29 %	297,896	5.31 %	282,880	-0.20 %	283,440	1.04 %	280,512	5.68 %	265,441
S50M20	Jun 2020	1,067.10	1,063.80	3.3 0.31 %	20,001	1.71 %	19,664	1.54 %	19,366	-3.20 %	20,007	4.45 %	19,155
S50U20	Sep 2020	1,061.00	1,057.80	3.2 0.3 %	7,933	2.36 %	7,750	2.20 %	7,583	-0.38 %	7,612	-7.01 %	8,186
S50Z20	Dec 2020	1,059.70	1,057.00	2.7 0.26 %	1,756	1.97 %	1,722	1.65 %	1,694	-3.03 %	1,747	18.44 %	1,475

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Jan-20	10-Jan-20	Change	13-Jan-20	(+/-)	10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20
BEAUTYH20	Mar 2020	28,099	2.89	2.42	0.47 19.42 %	22,123	24.33 %	17,794	55.95 %	11,410	-3.96 %	11,881	0.21 %	11,856
ITDH20	Mar 2020	10,944	1.72	1.55	0.17 10.97 %	20,088	18.20 %	16,995	0.60 %	16,894	-16.59 %	20,254	16.59 %	17,372
IRPCH20	Mar 2020	8,662	3.53	3.59	-0.06 -1.67 %	97,342	1.12 %	96,268	1.54 %	94,806	0.14 %	94,670	4.16 %	90,885
BLANDH20	Mar 2020	7,879	1.35	1.35	0.00 0.00 %	57,496	5.39 %	54,553	2.46 %	53,243	7.00 %	49,762	0.87 %	49,333
SIRIH20	Mar 2020	6,257	1.04	1.06	-0.02 -1.89 %	409,681	0.80 %	406,430	0.49 %	404,466	0.16 %	403,809	0.02 %	403,736
BEAUTYM20	Jun 2020	5,579	2.85	2.40	0.45 18.75 %	21,150	34.98 %	15,669	3.43 %	15,149	99.33 %	150	-3.23 %	155
STECH20	Mar 2020	5,561	15.59	14.59	1.00 6.85 %	10,009	-11.00 %	11,246	-2.44 %	11,527	-6.46 %	12,323	1.21 %	12,176
WHAH20	Mar 2020	5,497	3.72	3.70	0.02 0.54 %	83,023	1.75 %	81,593	13.68 %	71,773	9.86 %	65,329	0.50 %	65,007
SUPERH20	Mar 2020	4,000	0.54	0.55	-0.01 -1.82 %	46,916	0.00 %	46,916	2.18 %	45,916	-6.13 %	48,916	-2.00 %	49,916
JASH20	Mar 2020	3,406	4.94	4.87	0.07 1.44 %	118,487	-1.16 %	119,882	-1.24 %	121,391	-1.22 %	122,886	-4.29 %	128,398

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			*13-Jan-20	(+/-)	10-Jan-20	(+/-)	09-Jan-20	(+/-)	08-Jan-20	(+/-)	07-Jan-20	13-Jan-20	10-Jan-20	Change
SIRIH20	Mar 2020	6,257	409,681	0.80 %	406,430	0.49 %	404,466	0.16 %	403,809	0.02 %	403,736	1.04	1.06	-0.02 -1.9 %
BLANDM20	Jun 2020	3	135,733	0.00 %	135,733	0.00 %	135,733	-24.90 %	180,733	-0.55 %	181,733	1.36	1.33	0.03 2.26 %
JASH20	Mar 2020	3,406	118,487	-1.16 %	119,882	-1.24 %	121,391	-1.22 %	122,886	-4.29 %	128,398	4.94	4.87	0.07 1.44 %
IRPCH20	Mar 2020	8,662	97,342	1.12 %	96,268	1.54 %	94,806	0.14 %	94,670	4.16 %	90,885	3.53	3.59	-0.06 -1.7 %
WHAH20	Mar 2020	5,497	83,023	1.75 %	81,593	13.68 %	71,773	9.86 %	65,329	0.50 %	65,007	3.72	3.70	0.02 0.54 %
GUNKULM20	Jun 2020	500	73,173	0.69 %	72,673	0.02 %	72,657	0.00 %	72,657	-0.68 %	73,152	2.79	2.80	-0.01 -0.4 %
TMBU20	Sep 2020	2,504	65,268	-3.69 %	67,768	-50.27 %	136,267	-3.54 %	141,266	-34.38 %	215,266	1.60	1.62	-0.02 -1.2 %
TMBH20X	Mar 2020	2,241	63,736	3.05 %	61,851	0.25 %	61,694	2.17 %	60,383	-5.02 %	63,577	1.58	1.62	-0.04 -2.5 %
APM20	Jun 2020	64	59,562	0.10 %	59,500	0.14 %	59,418	0.03 %	59,399	0.00 %	59,399	7.77	7.72	0.05 0.65 %
BLANDH20	Mar 2020	7,879	57,496	5.39 %	54,553	2.46 %	53,243	7.00 %	49,762	0.87 %	49,333	1.35	1.35	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.88	0.42	17.07
ITD	1.71	0.20	13.25
CK	21.10	2.20	11.64
GULF	193.50	16.50	9.32
STEC	15.60	0.90	6.12
UNIQ	7.80	0.45	6.12
TU	14.60	0.70	5.04
PLANB	7.35	0.35	5.00
PSL	7.00	0.30	4.48
RATCH	74.50	3.00	4.20

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	10.00	-0.80	-7.41
ESSO	8.30	-0.40	-4.60
BCP	26.75	-1.25	-4.46
PTTGC	56.75	-2.50	-4.22
KCE	20.20	-0.80	-3.81
TOP	64.25	-2.25	-3.38
CPALL	71.75	-2.50	-3.37
IRPC	3.54	-0.10	-2.75
SUPER	0.54	-0.01	-1.82
IVL	31.50	-0.50	-1.56

## 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
13/01/2020	46,981	43,666	3,315	22,710	26,418	-3,708	83,321	82,928	393	153,012	327,980

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2020	5,150	7,501	-2,351	9,998	9,652	346	22,222	20,217	2,005	37,370	107,052

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/01/2020	0	0	0	674	2,063	-1,389	3,360	1,971	1,389	4,034	28,022