

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		16-Jan-20	15-Jan-20	Change	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20	(+/-)	10-Jan-20	
S50F20	Jan 2020	1,074.70	1,068.00	6.7 0.63 %	396	6.45 %	372	0.54 %	370	-0.27 %	371	0.00 %	371	
S50G20	Feb 2020	1,076.50	1,067.80	8.7 0.81 %	22	15.79 %	19	-9.52 %	21	-8.70 %	23	21.05 %	19	
S50H20	Mar 2020	1,072.80	1,064.50	8.3 0.78 %	305,427	-0.90 %	308,214	2.04 %	302,060	1.40 %	297,896	5.31 %	282,880	
S50M20	Jun 2020	1,068.10	1,060.30	7.8 0.74 %	22,851	-0.62 %	22,994	11.22 %	20,675	3.37 %	20,001	1.71 %	19,664	
S50U20	Sep 2020	1,062.00	1,054.10	7.9 0.75 %	8,414	-0.26 %	8,436	3.96 %	8,115	2.29 %	7,933	2.36 %	7,750	
S50Z20	Dec 2020	1,060.90	1,053.10	7.8 0.74 %	2,018	0.70 %	2,004	7.22 %	1,869	6.44 %	1,756	1.97 %	1,722	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			16-Jan-20	15-Jan-20	Change	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20	(+/-)	10-Jan-20	
BEAUTYH20	Mar 2020	22,184	2.84	2.98	-0.14 -4.70 %	11,297	-46.11 %	20,963	34.10 %	15,632	-29.34 %	22,123	24.33 %	17,794	
ITDH20	Mar 2020	12,717	1.76	1.70	0.06 3.53 %	12,197	-30.40 %	17,524	9.43 %	16,014	-20.28 %	20,088	18.20 %	16,995	
WHAH20	Mar 2020	12,440	3.63	3.66	-0.03 -0.82 %	80,076	-6.61 %	85,747	-1.10 %	86,701	4.43 %	83,023	1.75 %	81,593	
TMBH20X	Mar 2020	11,584	1.60	1.57	0.03 1.91 %	75,150	15.34 %	65,156	1.60 %	64,129	0.62 %	63,736	3.05 %	61,851	
BEAUTYM20	Jun 2020	9,100	2.80	2.97	-0.17 -5.72 %	21,828	5.18 %	20,753	-6.48 %	22,192	4.93 %	21,150	34.98 %	15,669	
IRPCH20	Mar 2020	6,348	3.32	3.35	-0.03 -0.90 %	112,150	4.10 %	107,736	4.84 %	102,760	5.57 %	97,342	1.12 %	96,268	
CPFH20	Mar 2020	6,029	30.08	29.50	0.58 1.97 %	42,877	-6.50 %	45,857	-0.98 %	46,311	-0.43 %	46,510	2.75 %	45,265	
JASH20	Mar 2020	5,126	4.90	5.00	-0.10 -2.00 %	118,896	0.87 %	117,874	0.42 %	117,376	-0.94 %	118,487	-1.16 %	119,882	
PRMH20	Mar 2020	4,843	6.50	6.24	0.26 4.17 %	3,938	-55.13 %	8,777	0.00 %	8,777	123.05 %	3,935	-11.27 %	4,435	
PRMM20	Jun 2020	4,842	6.85	6.22	0.63 10.13 %	30,410	18.94 %	25,568	0.00 %	25,568	-18.59 %	31,408	0.00 %	31,408	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20	(+/-)	10-Jan-20	16-Jan-20	15-Jan-20	Change	
SIRIH20	Mar 2020	798	411,860	0.17 %	411,154	0.03 %	411,019	0.33 %	409,681	0.80 %	406,430	1.03	1.03	0 0 %	
BLANDM20	Jun 2020	114	138,847	0.08 %	138,735	-0.36 %	139,233	2.58 %	135,733	0.00 %	135,733	1.35	1.34	0.01 0.75 %	
JASH20	Mar 2020	5,126	118,896	0.87 %	117,874	0.42 %	117,376	-0.94 %	118,487	-1.16 %	119,882	4.90	5.00	-0.1 -2 %	
IRPCH20	Mar 2020	6,348	112,150	4.10 %	107,736	4.84 %	102,760	5.57 %	97,342	1.12 %	96,268	3.32	3.35	-0.03 -0.9 %	
WHAH20	Mar 2020	12,440	80,076	-6.61 %	85,747	-1.10 %	86,701	4.43 %	83,023	1.75 %	81,593	3.63	3.66	-0.03 -0.8 %	
TMBH20X	Mar 2020	11,584	75,150	15.34 %	65,156	1.60 %	64,129	0.62 %	63,736	3.05 %	61,851	1.60	1.57	0.03 1.91 %	
GUNKULM20	Jun 2020	500	73,182	0.69 %	72,682	-0.67 %	73,173	0.00 %	73,173	0.69 %	72,673	2.77	2.71	0.06 2.21 %	
TMBU20	Sep 2020	4,000	69,768	6.08 %	65,768	0.00 %	65,768	0.77 %	65,268	-3.69 %	67,768	1.59	1.56	0.03 1.92 %	
TRUEM20	Jun 2020	26	65,784	0.04 %	65,759	0.03 %	65,738	0.77 %	65,237	0.05 %	65,205	4.18	4.18	0 0 %	
BLANDH20	Mar 2020	1,214	56,381	2.13 %	55,204	-4.33 %	57,703	0.36 %	57,496	5.39 %	54,553	1.34	1.33	0.01 0.75 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CK	22.60	1.70	8.13
PTG	15.30	0.80	5.52
ITD	1.78	0.09	5.33
KBANK	138.00	6.50	4.94
PRM	6.55	0.30	4.80
UNIQ	8.00	0.35	4.58
CPN	64.25	2.75	4.47
STEC	16.50	0.70	4.43
GPSC	95.75	3.75	4.08
STPI	6.95	0.25	3.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.84	-0.14	-4.70
KTC	34.75	-1.50	-4.14
ESSO	7.50	-0.30	-3.85
SPRC	9.25	-0.30	-3.14
CHG	2.56	-0.08	-3.03
BCH	15.60	-0.40	-2.50
BJC	42.00	-1.00	-2.33
DELTA	51.00	-1.00	-1.92
WHA	3.56	-0.06	-1.66
SAWAD	68.75	-1.00	-1.43

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
16/01/2020	52,410	34,356	18,054	30,568	33,550	-2,982	89,716	104,788	-15,072	172,694	339,128

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2020	6,935	5,163	1,772	6,887	6,281	606	14,913	17,291	-2,378	28,735	110,419

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/01/2020	0	0	0	1,624	660	964	1,350	2,314	-964	2,974	26,496