

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Jan-20	16-Jan-20	Change	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20
S50F20	Jan 2020	1,078.50	1,074.70	3.8 0.35 %	423	6.82 %	396	6.45 %	372	0.54 %	370	-0.27 %	371
S50G20	Feb 2020	1,079.90	1,076.50	3.4 0.32 %	25	13.64 %	22	15.79 %	19	-9.52 %	21	-8.70 %	23
S50H20	Mar 2020	1,077.00	1,072.80	4.2 0.39 %	309,023	1.18 %	305,427	-0.90 %	308,214	2.04 %	302,060	1.40 %	297,896
S50M20	Jun 2020	1,072.00	1,068.10	3.9 0.37 %	22,472	-1.66 %	22,851	-0.62 %	22,994	11.22 %	20,675	3.37 %	20,001
S50U20	Sep 2020	1,066.10	1,062.00	4.1 0.39 %	8,434	0.24 %	8,414	-0.26 %	8,436	3.96 %	8,115	2.29 %	7,933
S50Z20	Dec 2020	1,065.00	1,060.90	4.1 0.39 %	2,014	-0.20 %	2,018	0.70 %	2,004	7.22 %	1,869	6.44 %	1,756

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Jan-20	16-Jan-20	Change	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20
JASH20	Mar 2020	15,258	5.10	4.90	0.20 4.08 %	121,237	1.97 %	118,896	0.87 %	117,874	0.42 %	117,376	-0.94 %	118,487
BTSH20	Mar 2020	13,647	13.62	13.44	0.18 1.34 %	24,396	-24.20 %	32,186	-2.99 %	33,179	3.13 %	32,171	3.24 %	31,162
WHAH20	Mar 2020	12,978	3.65	3.63	0.02 0.55 %	83,911	4.79 %	80,076	-6.61 %	85,747	-1.10 %	86,701	4.43 %	83,023
IRPCH20	Mar 2020	12,048	3.32	3.32	0.00 0.00 %	116,115	3.54 %	112,150	4.10 %	107,736	4.84 %	102,760	5.57 %	97,342
BEAUTYH20	Mar 2020	11,084	2.70	2.84	-0.14 -4.93 %	9,966	-11.78 %	11,297	-46.11 %	20,963	34.10 %	15,632	-29.34 %	22,123
TMBH20X	Mar 2020	7,503	1.59	1.60	-0.01 -0.62 %	72,043	-4.13 %	75,150	15.34 %	65,156	1.60 %	64,129	0.62 %	63,736
ITDH20	Mar 2020	5,996	1.76	1.76	0.00 0.00 %	10,249	-15.97 %	12,197	-30.40 %	17,524	9.43 %	16,014	-20.28 %	20,088
KCEH20	Mar 2020	5,750	22.00	20.30	1.70 8.37 %	8,273	-5.49 %	8,754	1.27 %	8,644	0.05 %	8,640	-4.20 %	9,019
CKH20	Mar 2020	4,590	21.62	22.50	-0.88 -3.91 %	2,705	0.52 %	2,691	-0.85 %	2,714	-3.45 %	2,811	3.16 %	2,725
STECH20	Mar 2020	4,332	16.01	16.20	-0.19 -1.17 %	10,078	21.74 %	8,278	-22.53 %	10,686	-2.05 %	10,910	9.00 %	10,009

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	(+/-)	13-Jan-20	17-Jan-20	16-Jan-20	Change
SIRIH20	Mar 2020	46	411,883	0.01 %	411,860	0.17 %	411,154	0.03 %	411,019	0.33 %	409,681	1.03	1.03	0 0 %
BLANDM20	Jun 2020	1	138,847	0.00 %	138,847	0.08 %	138,735	-0.36 %	139,233	2.58 %	135,733	1.35	1.35	0 0 %
JASH20	Mar 2020	15,258	121,237	1.97 %	118,896	0.87 %	117,874	0.42 %	117,376	-0.94 %	118,487	5.10	4.90	0.2 4.08 %
IRPCH20	Mar 2020	12,048	116,115	3.54 %	112,150	4.10 %	107,736	4.84 %	102,760	5.57 %	97,342	3.32	3.32	0 0 %
WHAH20	Mar 2020	12,978	83,911	4.79 %	80,076	-6.61 %	85,747	-1.10 %	86,701	4.43 %	83,023	3.65	3.63	0.02 0.55 %
GUNKULM20	Jun 2020	0	73,182	0.00 %	73,182	0.69 %	72,682	-0.67 %	73,173	0.00 %	73,173	2.79	2.77	0.02 0.72 %
TMBH20X	Mar 2020	7,503	72,043	-4.13 %	75,150	15.34 %	65,156	1.60 %	64,129	0.62 %	63,736	1.59	1.60	-0.01 -0.6 %
TMBU20	Sep 2020	3,000	71,768	2.87 %	69,768	6.08 %	65,768	0.00 %	65,768	0.77 %	65,268	1.58	1.59	-0.01 -0.6 %
TRUEM20	Jun 2020	501	65,285	-0.76 %	65,784	0.04 %	65,759	0.03 %	65,738	0.77 %	65,237	4.20	4.18	0.02 0.48 %
BLANDH20	Mar 2020	2,675	59,026	4.69 %	56,381	2.13 %	55,204	-4.33 %	57,703	0.36 %	57,496	1.34	1.34	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	22.40	2.00	9.80
RS	13.60	0.70	5.43
STA	10.50	0.40	3.96
MEGA	29.00	1.00	3.57
HANA	37.25	1.25	3.47
DELTA	52.75	1.75	3.43
JAS	5.15	0.15	3.00
INTUCH	60.25	1.75	2.99
BLA	21.00	0.60	2.94
BCP	28.00	0.75	2.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.70	-0.14	-4.93
DTAC	48.75	-2.50	-4.88
CK	21.60	-1.00	-4.42
ITD	1.71	-0.07	-3.93
GPSC	92.25	-3.50	-3.66
KTC	33.75	-1.00	-2.88
PRM	6.45	-0.10	-1.53
PTG	15.10	-0.20	-1.31
TMB	1.56	-0.02	-1.27
GULF	195.00	-2.50	-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
17/01/2020	41,069	30,985	10,084	25,096	20,268	4,828	65,315	80,227	-14,912	131,480	342,391

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2020	4,221	3,111	1,110	5,738	5,928	-190	14,237	15,157	-920	24,196	112,209

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/01/2020	0	0	0	1,257	2,114	-857	2,719	1,862	857	3,976	27,481