

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Jan-20	17-Jan-20	Change	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20
S50F20	Jan 2020	1,072.90	1,078.50	-5.6 -0.52 %	369	-12.77 %	423	6.82 %	396	6.45 %	372	0.54 %	370
S50G20	Feb 2020	1,072.00	1,079.90	-7.9 -0.73 %	21	-16.00 %	25	13.64 %	22	15.79 %	19	-9.52 %	21
S50H20	Mar 2020	1,069.90	1,077.00	-7.1 -0.66 %	309,554	0.17 %	309,023	1.18 %	305,427	-0.90 %	308,214	2.04 %	302,060
S50M20	Jun 2020	1,065.70	1,072.00	-6.3 -0.59 %	23,443	4.32 %	22,472	-1.66 %	22,851	-0.62 %	22,994	11.22 %	20,675
S50U20	Sep 2020	1,059.50	1,066.10	-6.6 -0.62 %	8,423	-0.13 %	8,434	0.24 %	8,414	-0.26 %	8,436	3.96 %	8,115
S50Z20	Dec 2020	1,058.40	1,065.00	-6.6 -0.62 %	2,149	6.70 %	2,014	-0.20 %	2,018	0.70 %	2,004	7.22 %	1,869

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Jan-20	17-Jan-20	Change	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20
WHAH20	Mar 2020	56,601	3.32	3.65	-0.33 -9.04 %	58,479	-30.31 %	83,911	4.79 %	80,076	-6.61 %	85,747	-1.10 %	86,701
WHAU20	Sep 2020	34,352	3.30	3.63	-0.33 -9.09 %	36,868	363.60 %	2,519	0.04 %	2,518	0.12 %	2,515	0.16 %	2,511
WHAM20	Jun 2020	23,604	3.26	3.61	-0.35 -9.70 %	30,527	221.64 %	9,491	-4.85 %	9,975	5.84 %	9,425	-9.66 %	10,433
TMBH20X	Mar 2020	13,835	1.51	1.59	-0.08 -5.03 %	59,402	-17.55 %	72,043	-4.13 %	75,150	15.34 %	65,156	1.60 %	64,129
TMBU20	Sep 2020	12,510	1.54	1.58	-0.04 -2.53 %	64,278	-10.44 %	71,768	2.87 %	69,768	6.08 %	65,768	0.00 %	65,768
BEAUTYH20	Mar 2020	7,332	2.82	2.70	0.12 4.44 %	11,231	12.69 %	9,966	-11.78 %	11,297	-46.11 %	20,963	34.10 %	15,632
BEAUTYM20	Jun 2020	6,030	2.75	2.61	0.14 5.36 %	22,296	-11.85 %	25,294	15.88 %	21,828	5.18 %	20,753	-6.48 %	22,192
IRPCH20	Mar 2020	4,987	3.25	3.32	-0.07 -2.11 %	116,289	0.15 %	116,115	3.54 %	112,150	4.10 %	107,736	4.84 %	102,760
SCBH20	Mar 2020	4,546	102.75	119.00	-16.25 13.66 %	3,282	-0.91 %	3,312	1.41 %	3,266	-28.83 %	4,589	-0.99 %	4,635
IVLM20	Jun 2020	4,042	30.06	32.09	-2.03 -6.33 %	5,356	23.01 %	4,354	37.92 %	3,157	6.91 %	2,953	0.03 %	2,952

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			*20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	(+/-)	14-Jan-20	20-Jan-20	17-Jan-20	Change	
SIRIH20	Mar 2020	754	412,573	0.17 %	411,883	0.01 %	411,860	0.17 %	411,154	0.03 %	411,019	1.03	1.03	0	0 %
BLANDM20	Jun 2020	2	138,847	0.00 %	138,847	0.00 %	138,847	0.08 %	138,735	-0.36 %	139,233	1.33	1.35	-0.02	-1.5 %
JASH20	Mar 2020	3,081	124,241	2.48 %	121,237	1.97 %	118,896	0.87 %	117,874	0.42 %	117,376	5.03	5.10	-0.07	-1.4 %
IRPCH20	Mar 2020	4,987	116,289	0.15 %	116,115	3.54 %	112,150	4.10 %	107,736	4.84 %	102,760	3.25	3.32	-0.07	-2.1 %
GUNKULM20	Jun 2020	0	73,182	0.00 %	73,182	0.00 %	73,182	0.69 %	72,682	-0.67 %	73,173	2.75	2.79	-0.04	-1.4 %
TRUEM20	Jun 2020	3,540	65,825	0.83 %	65,285	-0.76 %	65,784	0.04 %	65,759	0.03 %	65,738	4.06	4.20	-0.1	-3.3 %
TMBU20	Sep 2020	12,510	64,278	-10.44 %	71,768	2.87 %	69,768	6.08 %	65,768	0.00 %	65,768	1.54	1.58	-0.04	-2.5 %
BLANDH20	Mar 2020	1,616	59,635	1.03 %	59,026	4.69 %	56,381	2.13 %	55,204	-4.33 %	57,703	1.32	1.34	-0.02	-1.5 %
TMBH20X	Mar 2020	13,835	59,402	-17.55 %	72,043	-4.13 %	75,150	15.34 %	65,156	1.60 %	64,129	1.51	1.59	-0.08	-5.0 %
WHAH20	Mar 2020	56,601	58,479	-30.31 %	83,911	4.79 %	80,076	-6.61 %	85,747	-1.10 %	86,701	3.32	3.65	-0.3	-9.0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.82	0.12	4.44
AP	7.55	0.25	3.42
KTC	34.75	1.00	2.96
RATCH	75.00	2.00	2.74
EGCO	344.00	8.00	2.38
BGRIM	64.25	1.25	1.98
TASCO	21.30	0.40	1.91
GPSC	94.00	1.75	1.90
GULF	198.50	3.50	1.79
BJC	43.00	0.75	1.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	102.00	-15.00	-12.82
BEC	5.65	-0.55	-8.87
WHA	3.32	-0.30	-8.29
IVL	30.00	-2.00	-6.25
ITD	1.62	-0.09	-5.26
KBANK	135.00	-6.50	-4.59
CK	20.70	-0.90	-4.17
AMATA	18.70	-0.80	-4.10
HANA	35.75	-1.50	-4.03
PTG	14.50	-0.60	-3.97

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
20/01/2020	32,635	60,110	-27,475	28,244	22,714	5,530	102,002	80,057	21,945	162,881	343,959

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2020	2,986	3,046	-60	6,031	6,489	-458	16,060	15,542	518	25,077	112,777

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/01/2020	0	0	0	587	632	-45	897	852	45	1,484	27,115