

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Jan-20	20-Jan-20	Change	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	
S50F20	Jan 2020	1,062.50	1,072.90	-10.4 -0.97 %	376	1.90 %	369	-12.77 %	423	6.82 %	396	6.45 %	372	
S50G20	Feb 2020	1,063.90	1,072.00	-8.1 -0.76 %	16	-23.81 %	21	-16.00 %	25	13.64 %	22	15.79 %	19	
S50H20	Mar 2020	1,060.50	1,069.90	-9.4 -0.88 %	331,458	7.08 %	309,554	0.17 %	309,023	1.18 %	305,427	-0.90 %	308,214	
S50M20	Jun 2020	1,056.40	1,065.70	-9.3 -0.87 %	25,696	9.61 %	23,443	4.32 %	22,472	-1.66 %	22,851	-0.62 %	22,994	
S50U20	Sep 2020	1,050.60	1,059.50	-8.9 -0.84 %	8,389	-0.40 %	8,423	-0.13 %	8,434	0.24 %	8,414	-0.26 %	8,436	
S50Z20	Dec 2020	1,049.50	1,058.40	-8.9 -0.84 %	2,432	13.17 %	2,149	6.70 %	2,014	-0.20 %	2,018	0.70 %	2,004	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Jan-20	20-Jan-20	Change	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	
WHAH20	Mar 2020	36,665	3.16	3.32	-0.16 -4.82 %	41,802	-28.52 %	58,479	-30.31 %	83,911	4.79 %	80,076	-6.61 %	85,747	
WHAM20	Jun 2020	26,195	3.14	3.26	-0.12 -3.68 %	11,676	-61.75 %	30,527	221.64 %	9,491	-4.85 %	9,975	5.84 %	9,425	
TMBM20X	Jun 2020	15,010	1.53	1.50	0.03 2.00 %	57,733	9.50 %	52,723	6.46 %	49,522	-1.00 %	50,022	0.14 %	49,950	
TMBU20	Sep 2020	12,800	1.52	1.54	-0.02 -1.30 %	56,478	-12.13 %	64,278	-10.44 %	71,768	2.87 %	69,768	6.08 %	65,768	
JASH20	Mar 2020	11,038	4.85	5.03	-0.18 -3.58 %	131,772	6.06 %	124,241	2.48 %	121,237	1.97 %	118,896	0.87 %	117,874	
IRPCH20	Mar 2020	7,991	3.13	3.25	-0.12 -3.69 %	114,058	-1.92 %	116,289	0.15 %	116,115	3.54 %	112,150	4.10 %	107,736	
BEAUTYH20	Mar 2020	6,100	2.62	2.82	-0.20 -7.09 %	15,450	37.57 %	11,231	12.69 %	9,966	-11.78 %	11,297	-46.11 %	20,963	
BTSH20	Mar 2020	4,004	13.34	13.53	-0.19 -1.40 %	29,492	8.87 %	27,090	11.04 %	24,396	-24.20 %	32,186	-2.99 %	33,179	
KCEH20	Mar 2020	3,488	21.80	21.89	-0.09 -0.41 %	10,815	6.48 %	10,157	22.77 %	8,273	-5.49 %	8,754	1.27 %	8,644	
BGRIMH20	Mar 2020	3,379	64.00	63.33	0.67 1.06 %	2,126	-8.83 %	2,332	-11.06 %	2,622	17.42 %	2,233	40.53 %	1,589	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	(+/-)	15-Jan-20	21-Jan-20	20-Jan-20	Change	
SIRIH20	Mar 2020	2,231	412,780	0.05 %	412,573	0.17 %	411,883	0.01 %	411,860	0.17 %	411,154	1.00	1.03	-0.03 -2.9 %	
BLANDM20	Jun 2020	3	138,848	0.00 %	138,847	0.00 %	138,847	0.00 %	138,847	0.08 %	138,735	1.33	1.33	0 0 %	
JASH20	Mar 2020	11,038	131,772	6.06 %	124,241	2.48 %	121,237	1.97 %	118,896	0.87 %	117,874	4.85	5.03	-0.2 -3.6 %	
IRPCH20	Mar 2020	7,991	114,058	-1.92 %	116,289	0.15 %	116,115	3.54 %	112,150	4.10 %	107,736	3.13	3.25	-0.1 -3.7 %	
GUNKULM20	Jun 2020	0	73,182	0.00 %	73,182	0.00 %	73,182	0.00 %	73,182	0.69 %	72,682	2.73	2.75	-0.02 -0.7 %	
TRUEM20	Jun 2020	4	65,829	0.01 %	65,825	0.83 %	65,285	-0.76 %	65,784	0.04 %	65,759	4.04	4.06	-0.02 -0.5 %	
BLANDH20	Mar 2020	199	59,657	0.04 %	59,635	1.03 %	59,026	4.69 %	56,381	2.13 %	55,204	1.32	1.32	0 0 %	
TMBH20X	Mar 2020	3,100	58,376	-1.73 %	59,402	-17.55 %	72,043	-4.13 %	75,150	15.34 %	65,156	1.53	1.51	0.02 1.32 %	
TMBM20X	Jun 2020	15,010	57,733	9.50 %	52,723	6.46 %	49,522	-1.00 %	50,022	0.14 %	49,950	1.53	1.50	0.03 2 %	
TMBU20	Sep 2020	12,800	56,478	-12.13 %	64,278	-10.44 %	71,768	2.87 %	69,768	6.08 %	65,768	1.52	1.54	-0.02 -1.3 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	139.00	4.00	2.96
STA	10.50	0.30	2.94
SAMART	7.60	0.20	2.70
SPCG	20.70	0.50	2.48
KCE	22.10	0.40	1.84
KTC	35.25	0.50	1.44
TASCO	21.60	0.30	1.41
TMB	1.53	0.02	1.32
BGRIM	65.00	0.75	1.17
CBG	87.50	1.00	1.16

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	4.70	-0.50	-9.62
PTTGC	50.50	-5.00	-9.01
BEAUTY	2.62	-0.20	-7.09
CENTEL	22.30	-1.50	-6.30
PLANB	7.45	-0.45	-5.70
SPALI	17.00	-1.00	-5.56
DTAC	46.25	-2.50	-5.13
MINT	33.00	-1.75	-5.04
WHA	3.16	-0.16	-4.82
AP	7.20	-0.35	-4.64

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
21/01/2020	43,331	71,952	-28,621	31,674	34,206	-2,532	119,670	88,517	31,153	194,675	368,367

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2020	3,880	3,781	99	6,138	6,604	-466	14,375	14,008	367	24,393	111,985

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/01/2020	0	0	0	569	419	150	582	732	-150	1,151	27,081