

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Jan-20	21-Jan-20	Change	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20
S50F20	Jan 2020	1,063.10	1,062.50	0.6 0.06 %	376	0.00 %	376	1.90 %	369	-12.77 %	423	6.82 %	396
S50G20	Feb 2020	1,065.00	1,063.90	1.1 0.1 %	17	6.25 %	16	-23.81 %	21	-16.00 %	25	13.64 %	22
S50H20	Mar 2020	1,060.50	1,060.50	0 0 %	343,044	3.50 %	331,458	7.08 %	309,554	0.17 %	309,023	1.18 %	305,427
S50M20	Jun 2020	1,056.70	1,056.40	0.3 0.03 %	27,831	8.31 %	25,696	9.61 %	23,443	4.32 %	22,472	-1.66 %	22,851
S50U20	Sep 2020	1,050.70	1,050.60	0.1 0.01 %	8,455	0.79 %	8,389	-0.40 %	8,423	-0.13 %	8,434	0.24 %	8,414
S50Z20	Dec 2020	1,049.60	1,049.50	0.1 0.01 %	2,561	5.30 %	2,432	13.17 %	2,149	6.70 %	2,014	-0.20 %	2,018

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Jan-20	21-Jan-20	Change	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20
TRUEH20	Mar 2020	17,339	3.90	4.02	-0.12 -2.99 %	48,376	-2.62 %	49,679	-3.91 %	51,703	2.57 %	50,406	4.68 %	48,151
WHAH20	Mar 2020	13,812	3.14	3.16	-0.02 -0.63 %	40,101	-4.07 %	41,802	-28.52 %	58,479	-30.31 %	83,911	4.79 %	80,076
IRPCH20	Mar 2020	13,633	2.96	3.13	-0.17 -5.43 %	104,574	-8.32 %	114,058	-1.92 %	116,289	0.15 %	116,115	3.54 %	112,150
BEAUTYH20	Mar 2020	5,981	2.68	2.62	0.06 2.29 %	11,901	-22.97 %	15,450	37.57 %	11,231	12.69 %	9,966	-11.78 %	11,297
WHAM20	Jun 2020	5,819	3.12	3.14	-0.02 -0.64 %	9,992	-14.42 %	11,676	-61.75 %	30,527	221.64 %	9,491	-4.85 %	9,975
IRPCM20	Jun 2020	5,559	2.95	3.14	-0.19 -6.05 %	17,691	-5.44 %	18,708	-0.08 %	18,723	-11.79 %	21,225	0.07 %	21,210
TRUEU20	Sep 2020	5,505	3.88	4.00	-0.12 -3.00 %	10,932	47.19 %	7,427	0.00 %	7,427	0.00 %	7,427	0.00 %	7,427
TRUEM20	Jun 2020	4,366	3.92	4.04	-0.12 -2.97 %	67,654	2.77 %	65,829	0.01 %	65,825	0.83 %	65,285	-0.76 %	65,784
SUPERM20	Jun 2020	4,000	0.53	0.52	0.01 1.92 %	23,141	-14.74 %	27,141	-6.86 %	29,141	0.00 %	29,141	0.00 %	29,141
PTGH20	Mar 2020	3,788	13.90	14.30	-0.40 -2.80 %	8,693	-19.42 %	10,788	-1.01 %	10,898	0.29 %	10,867	-5.68 %	11,521

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	(+/-)	16-Jan-20	22-Jan-20	21-Jan-20	Change
SIRIH20	Mar 2020	1,565	411,282	-0.36 %	412,780	0.05 %	412,573	0.17 %	411,883	0.01 %	411,860	1.00	1.00	0 0 %
JASH20	Mar 2020	3,036	134,756	2.26 %	131,772	6.06 %	124,241	2.48 %	121,237	1.97 %	118,896	4.89	4.85	0.04 0.82 %
IRPCH20	Mar 2020	13,633	104,574	-8.32 %	114,058	-1.92 %	116,289	0.15 %	116,115	3.54 %	112,150	2.96	3.13	-0.2 -5.4 %
GUNKULM20	Jun 2020	1,000	74,182	1.37 %	73,182	0.00 %	73,182	0.00 %	73,182	0.00 %	73,182	2.69	2.73	-0.04 -1.5 %
TRUEM20	Jun 2020	4,366	67,654	2.77 %	65,829	0.01 %	65,825	0.83 %	65,285	-0.76 %	65,784	3.92	4.04	-0.1 -3 %
BLANDH20	Mar 2020	684	60,240	0.98 %	59,657	0.04 %	59,635	1.03 %	59,026	4.69 %	56,381	1.32	1.32	0 0 %
TMBH20X	Mar 2020	1,128	59,285	1.56 %	58,376	-1.73 %	59,402	-17.55 %	72,043	-4.13 %	75,150	1.54	1.53	0.01 0.65 %
TMBM20X	Jun 2020	0	57,733	0.00 %	57,733	9.50 %	52,723	6.46 %	49,522	-1.00 %	50,022	1.54	1.53	0.01 0.65 %
TMBU20	Sep 2020	0	56,478	0.00 %	56,478	-12.13 %	64,278	-10.44 %	71,768	2.87 %	69,768	1.53	1.52	0.01 0.66 %
SIRIM20	Jun 2020	88	49,367	0.00 %	49,368	0.21 %	49,267	0.04 %	49,245	0.06 %	49,215	1.00	1.00	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.10	0.60	5.71
DELTA	56.00	2.50	4.67
SAWAD	71.50	2.50	3.62
TKN	10.70	0.30	2.88
GPSC	96.25	2.50	2.67
KTB	16.50	0.40	2.48
BBL	151.00	3.50	2.37
MTC	64.75	1.50	2.37
RS	13.00	0.30	2.36
CBG	89.50	2.00	2.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	8.30	-0.75	-8.29
AMATA	17.00	-1.40	-7.61
CK	18.70	-1.30	-6.50
IRPC	3.02	-0.18	-5.63
SGP	8.55	-0.50	-5.52
TOP	58.00	-2.75	-4.53
STEC	14.80	-0.70	-4.52
ESSO	6.95	-0.30	-4.14
AAV	1.89	-0.08	-4.06
TRUE	3.88	-0.16	-3.96

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
22/01/2020	59,756	70,463	-10,707	26,702	27,843	-1,141	95,985	84,137	11,848	182,443	382,284

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2020	5,256	5,247	9	7,561	7,315	246	16,850	17,105	-255	29,667	112,224

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/01/2020	0	0	0	526	483	43	770	813	-43	1,296	26,954