

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Jan-20	22-Jan-20	Change	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20
S50F20	Jan 2020	1,062.40	1,063.10	-0.7 -0.07 %	352	-6.38 %	376	0.00 %	376	1.90 %	369	-12.77 %	423
S50G20	Feb 2020	1,061.00	1,065.00	-4 -0.38 %	19	11.76 %	17	6.25 %	16	-23.81 %	21	-16.00 %	25
S50H20	Mar 2020	1,058.50	1,060.50	-2 -0.19 %	338,445	-1.34 %	343,044	3.50 %	331,458	7.08 %	309,554	0.17 %	309,023
S50M20	Jun 2020	1,054.50	1,056.70	-2.2 -0.21 %	28,021	0.68 %	27,831	8.31 %	25,696	9.61 %	23,443	4.32 %	22,472
S50U20	Sep 2020	1,048.80	1,050.70	-1.9 -0.18 %	8,699	2.89 %	8,455	0.79 %	8,389	-0.40 %	8,423	-0.13 %	8,434
S50Z20	Dec 2020	1,047.30	1,049.60	-2.3 -0.22 %	2,681	4.69 %	2,561	5.30 %	2,432	13.17 %	2,149	6.70 %	2,014

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Jan-20	22-Jan-20	Change	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20
WHAH20	Mar 2020	15,214	3.17	3.14	0.03 0.96 %	38,906	-2.98 %	40,101	-4.07 %	41,802	-28.52 %	58,479	-30.31 %	83,911
BEAUTYH20	Mar 2020	12,409	2.57	2.68	-0.11 -4.10 %	13,409	12.67 %	11,901	-22.97 %	15,450	37.57 %	11,231	12.69 %	9,966
IRPCH20	Mar 2020	12,399	2.92	2.96	-0.04 -1.35 %	100,064	-4.31 %	104,574	-8.32 %	114,058	-1.92 %	116,289	0.15 %	116,115
JASH20	Mar 2020	4,731	4.99	4.89	0.10 2.04 %	136,986	1.65 %	134,756	2.26 %	131,772	6.06 %	124,241	2.48 %	121,237
BANPUH20	Mar 2020	4,534	10.99	11.17	-0.18 -1.61 %	17,653	12.61 %	15,676	2.76 %	15,255	8.17 %	14,103	8.57 %	12,990
PRMM20	Jun 2020	4,500	5.81	6.18	-0.37 -5.99 %	27,911	-11.14 %	31,411	0.00 %	31,411	0.00 %	31,411	0.00 %	31,411
LHU20	Sep 2020	4,001	10.04	10.05	-0.01 -0.10 %	15,625	34.42 %	11,624	0.00 %	11,624	20.79 %	9,623	0.01 %	9,622
SIRIH20	Mar 2020	3,384	0.99	1.00	-0.01 -1.00 %	414,053	0.67 %	411,282	-0.36 %	412,780	0.05 %	412,573	0.17 %	411,883
QHM20	Jun 2020	3,370	2.47	2.51	-0.04 -1.59 %	17,063	8.38 %	15,743	12.19 %	14,033	0.00 %	14,033	0.00 %	14,033
KCEH20	Mar 2020	3,245	22.30	22.00	0.30 1.36 %	9,077	-10.54 %	10,146	-6.19 %	10,815	6.48 %	10,157	22.77 %	8,273

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	(+/-)	17-Jan-20	23-Jan-20	22-Jan-20	Change
SIRIH20	Mar 2020	3,384	414,053	0.67 %	411,282	-0.36 %	412,780	0.05 %	412,573	0.17 %	411,883	0.99	1.00	-0.01 -1 %
JASH20	Mar 2020	4,731	136,986	1.65 %	134,756	2.26 %	131,772	6.06 %	124,241	2.48 %	121,237	4.99	4.89	0.1 2.04 %
IRPCH20	Mar 2020	12,399	100,064	-4.31 %	104,574	-8.32 %	114,058	-1.92 %	116,289	0.15 %	116,115	2.92	2.96	-0.04 -1.4 %
GUNKULM20	Jun 2020	560	73,742	-0.59 %	74,182	1.37 %	73,182	0.00 %	73,182	0.00 %	73,182	2.72	2.69	0.03 1.12 %
TRUEM20	Jun 2020	38	67,651	0.00 %	67,654	2.77 %	65,829	0.01 %	65,825	0.83 %	65,285	3.97	3.92	0.05 1.28 %
BLANDH20	Mar 2020	1,676	61,737	2.49 %	60,240	0.98 %	59,657	0.04 %	59,635	1.03 %	59,026	1.30	1.32	-0.02 -1.5 %
TMBH20X	Mar 2020	13	59,288	0.01 %	59,285	1.56 %	58,376	-1.73 %	59,402	-17.55 %	72,043	1.53	1.54	-0.01 -0.7 %
TMBM20X	Jun 2020	87	57,820	0.15 %	57,733	0.00 %	57,733	9.50 %	52,723	6.46 %	49,522	1.51	1.54	-0.03 -2 %
TMBU20	Sep 2020	1,000	57,478	1.77 %	56,478	0.00 %	56,478	-12.13 %	64,278	-10.44 %	71,768	1.52	1.53	-0.01 -0.7 %
BANPUU20	Sep 2020	102	51,036	-0.19 %	51,134	0.00 %	51,132	0.00 %	51,132	0.01 %	51,126	10.71	10.88	-0.2 -1.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.90	0.80	7.21
EA	43.25	2.25	5.49
KCE	22.90	0.90	4.09
SAWAD	74.25	2.75	3.85
BCH	16.20	0.50	3.18
BDMS	25.75	0.75	3.00
MTC	66.50	1.75	2.70
CHG	2.70	0.06	2.27
AAV	1.93	0.04	2.12
TRUE	3.96	0.08	2.06

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	54.50	-3.50	-6.03
PRM	5.85	-0.30	-4.88
DELTA	53.50	-2.50	-4.46
BEAUTY	2.56	-0.10	-3.76
BJC	41.50	-1.50	-3.49
ERW	4.60	-0.16	-3.36
ESSO	6.75	-0.20	-2.88
BCP	25.75	-0.75	-2.83
GFPT	12.30	-0.30	-2.38
BEC	5.35	-0.10	-1.83

## 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
23/01/2020	42,284	44,849	-2,565	21,145	21,057	88	70,427	67,950	2,477	133,856	378,217

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2020	4,143	2,496	1,647	4,564	4,319	245	9,480	11,372	-1,892	18,187	112,357

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/01/2020	0	0	0	1,574	2,192	-618	3,126	2,508	618	4,700	26,435