

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Jan-20	23-Jan-20	Change	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20
S50F20	Jan 2020	1,059.80	1,062.40	-2.6 -0.24 %	344	-2.27 %	352	-6.38 %	376	0.00 %	376	1.90 %	369
S50G20	Feb 2020	1,062.80	1,061.00	1.8 0.17 %	18	-5.26 %	19	11.76 %	17	6.25 %	16	-23.81 %	21
S50H20	Mar 2020	1,055.30	1,058.50	-3.2 -0.3 %	336,979	-0.43 %	338,445	-1.34 %	343,044	3.50 %	331,458	7.08 %	309,554
S50M20	Jun 2020	1,051.60	1,054.50	-2.9 -0.28 %	29,777	6.27 %	28,021	0.68 %	27,831	8.31 %	25,696	9.61 %	23,443
S50U20	Sep 2020	1,046.10	1,048.80	-2.7 -0.26 %	8,905	2.37 %	8,699	2.89 %	8,455	0.79 %	8,389	-0.40 %	8,423
S50Z20	Dec 2020	1,044.90	1,047.30	-2.4 -0.23 %	2,818	5.11 %	2,681	4.69 %	2,561	5.30 %	2,432	13.17 %	2,149

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Jan-20	23-Jan-20	Change	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20
BEAUTYH20	Mar 2020	9,241	2.40	2.57	-0.17 -6.61 %	14,219	6.04 %	13,409	12.67 %	11,901	-22.97 %	15,450	37.57 %	11,231
WHAH20	Mar 2020	7,709	3.27	3.17	0.10 3.15 %	37,532	-3.53 %	38,906	-2.98 %	40,101	-4.07 %	41,802	-28.52 %	58,479
IRPCH20	Mar 2020	5,407	2.93	2.92	0.01 0.34 %	100,003	-0.06 %	100,064	-4.31 %	104,574	-8.32 %	114,058	-1.92 %	116,289
GUNKULM20	Jun 2020	4,500	2.73	2.72	0.01 0.37 %	74,242	0.68 %	73,742	-0.59 %	74,182	1.37 %	73,182	0.00 %	73,182
ESSOM20	Jun 2020	4,300	6.75	6.75	0.00 0.00 %	933	-81.46 %	5,033	2.03 %	4,933	-7.50 %	5,333	-3.61 %	5,533
GPSCU20	Sep 2020	4,272	93.52	97.22	-3.70 -3.81 %	7,606	2.98 %	7,386	0.82 %	7,326	7.53 %	6,813	0.64 %	6,770
BEAUTYM20	Jun 2020	3,531	2.37	2.56	-0.19 -7.42 %	18,841	-15.56 %	22,314	0.00 %	22,314	-4.29 %	23,314	4.57 %	22,296
CPALLM20	Jun 2020	3,383	73.66	75.32	-1.66 -2.20 %	1,811	-56.19 %	4,134	54.77 %	2,671	-39.35 %	4,404	-30.47 %	6,334
JASH20	Mar 2020	3,249	4.95	4.99	-0.04 -0.80 %	137,750	0.56 %	136,986	1.65 %	134,756	2.26 %	131,772	6.06 %	124,241
KBANKM20	Jun 2020	2,367	138.50	138.70	-0.20 -0.14 %	1,392	79.84 %	774	0.26 %	772	-9.28 %	851	-52.06 %	1,775

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	(+/-)	20-Jan-20	24-Jan-20	23-Jan-20	Change
SIRIH20	Mar 2020	21	414,053	0.00 %	414,053	0.67 %	411,282	-0.36 %	412,780	0.05 %	412,573	1.00	0.99	0.01 1.01 %
JASH20	Mar 2020	3,249	137,750	0.56 %	136,986	1.65 %	134,756	2.26 %	131,772	6.06 %	124,241	4.95	4.99	-0.04 -0.8 %
IRPCH20	Mar 2020	5,407	100,003	-0.06 %	100,064	-4.31 %	104,574	-8.32 %	114,058	-1.92 %	116,289	2.93	2.92	0.01 0.34 %
GUNKULM20	Jun 2020	4,500	74,242	0.68 %	73,742	-0.59 %	74,182	1.37 %	73,182	0.00 %	73,182	2.73	2.72	0.01 0.37 %
TRUEM20	Jun 2020	1,004	68,652	1.48 %	67,651	0.00 %	67,654	2.77 %	65,829	0.01 %	65,825	3.99	3.97	0.02 0.5 %
BLANDH20	Mar 2020	197	61,665	-0.12 %	61,737	2.49 %	60,240	0.98 %	59,657	0.04 %	59,635	1.30	1.30	0 0 %
TMBH20X	Mar 2020	1,065	60,278	1.67 %	59,288	0.01 %	59,285	1.56 %	58,376	-1.73 %	59,402	1.54	1.53	0.01 0.65 %
TMBM20X	Jun 2020	8	57,828	0.01 %	57,820	0.15 %	57,733	0.00 %	57,733	9.50 %	52,723	1.51	1.51	0 0 %
TMBU20	Sep 2020	500	56,978	-0.87 %	57,478	1.77 %	56,478	0.00 %	56,478	-12.13 %	64,278	1.53	1.52	0.01 0.66 %
BANPUU20	Sep 2020	1	51,036	0.00 %	51,036	-0.19 %	51,134	0.00 %	51,132	0.00 %	51,132	10.93	10.71	0.2 2.05 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	27.75	1.50	5.71
WHA	3.26	0.14	4.49
PRM	6.05	0.20	3.42
EA	44.50	1.25	2.89
AMATA	17.20	0.40	2.38
ADVANC	223.00	5.00	2.29
MINT	33.50	0.75	2.29
TVO	28.50	0.50	1.79
CBG	92.25	1.50	1.65
DTAC	47.50	0.75	1.60

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.36	-0.20	-7.81
GPSC	93.75	-3.75	-3.85
IVL	28.25	-1.00	-3.42
TOP	53.00	-1.50	-2.75
CPALL	73.50	-2.00	-2.65
GLOBAL	14.90	-0.40	-2.61
HMPRO	15.40	-0.30	-1.91
THANI	5.50	-0.10	-1.79
THAI	6.15	-0.10	-1.60
ESSO	6.65	-0.10	-1.48

## 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
24/01/2020	29,288	41,623	-12,335	19,451	18,192	1,259	73,155	62,079	11,076	121,894	378,841

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2020	11,144	4,555	6,589	8,739	7,545	1,194	15,405	23,188	-7,783	35,288	110,068

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/01/2020	0	0	0	5,286	988	4,298	1,535	5,833	-4,298	6,821	27,792