

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Jan-20	24-Jan-20	Change	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20
S50F20	Jan 2020	1,020.70	1,059.80	-39.1 -3.69 %	366	6.40 %	344	-2.27 %	352	-6.38 %	376	0.00 %	376
S50G20	Feb 2020	1,023.40	1,062.80	-39.4 -3.71 %	14	-22.22 %	18	-5.26 %	19	11.76 %	17	6.25 %	16
S50H20	Mar 2020	1,017.30	1,055.30	-38 -3.6 %	338,910	0.57 %	336,979	-0.43 %	338,445	-1.34 %	343,044	3.50 %	331,458
S50M20	Jun 2020	1,013.70	1,051.60	-37.9 -3.6 %	31,817	6.85 %	29,777	6.27 %	28,021	0.68 %	27,831	8.31 %	25,696
S50U20	Sep 2020	1,007.90	1,046.10	-38.2 -3.65 %	9,469	6.33 %	8,905	2.37 %	8,699	2.89 %	8,455	0.79 %	8,389
S50Z20	Dec 2020	1,006.80	1,044.90	-38.1 -3.65 %	3,440	22.07 %	2,818	5.11 %	2,681	4.69 %	2,561	5.30 %	2,432

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Jan-20	24-Jan-20	Change	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20
JASH20	Mar 2020	17,002	4.92	4.95	-0.03 -0.61 %	148,250	7.62 %	137,750	0.56 %	136,986	1.65 %	134,756	2.26 %	131,772
TMBU20	Sep 2020	16,500	1.41	1.53	-0.12 -7.84 %	68,478	20.18 %	56,978	-0.87 %	57,478	1.77 %	56,478	0.00 %	56,478
TMBM20X	Jun 2020	15,081	1.38	1.51	-0.13 -8.61 %	42,858	-25.89 %	57,828	0.01 %	57,820	0.15 %	57,733	0.00 %	57,733
BEAUTYM20	Jun 2020	14,036	2.16	2.37	-0.21 -8.86 %	4,872	-74.14 %	18,841	-15.56 %	22,314	0.00 %	22,314	-4.29 %	23,314
IRPCH20	Mar 2020	13,769	2.71	2.93	-0.22 -7.51 %	89,497	-10.51 %	100,003	-0.06 %	100,064	-4.31 %	104,574	-8.32 %	114,058
WHAH20	Mar 2020	11,076	3.16	3.27	-0.11 -3.36 %	38,777	3.32 %	37,532	-3.53 %	38,906	-2.98 %	40,101	-4.07 %	41,802
BANPUH20	Mar 2020	8,684	10.16	10.91	-0.75 -6.87 %	11,241	-32.50 %	16,653	-5.66 %	17,653	12.61 %	15,676	2.76 %	15,255
SPRCZ20	Dec 2020	7,359	7.26	7.75	-0.49 -6.32 %	7,859	471.80 %	500	0.00 %	0	0.00 %	0	0.00 %	0
BEAUTYH20	Mar 2020	6,075	2.17	2.40	-0.23 -9.58 %	11,763	-17.27 %	14,219	6.04 %	13,409	12.67 %	11,901	-22.97 %	15,450
WHAM20	Jun 2020	5,077	3.15	3.20	-0.05 -1.56 %	12,870	28.88 %	9,986	-0.34 %	10,020	0.28 %	9,992	-14.42 %	11,676

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price								
			*27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	(+/-)	21-Jan-20	27-Jan-20	24-Jan-20	Change	
SIRIH20	Mar 2020	920	413,304	-0.18 %	414,053	0.00 %	414,053	0.67 %	411,282	-0.36 %	412,780	0.96	1.00	-0.04	-4 %
JASH20	Mar 2020	17,002	148,250	7.62 %	137,750	0.56 %	136,986	1.65 %	134,756	2.26 %	131,772	4.92	4.95	-0.03	-0.6 %
IRPCH20	Mar 2020	13,769	89,497	-10.51 %	100,003	-0.06 %	100,064	-4.31 %	104,574	-8.32 %	114,058	2.71	2.93	-0.2	-7.5 %
GUNKULM20	Jun 2020	500	73,742	-0.67 %	74,242	0.68 %	73,742	-0.59 %	74,182	1.37 %	73,182	2.63	2.73	-0.1	-3.7 %
TMBU20	Sep 2020	16,500	68,478	20.18 %	56,978	-0.87 %	57,478	1.77 %	56,478	0.00 %	56,478	1.41	1.53	-0.1	-7.8 %
TRUEM20	Jun 2020	1,521	68,150	-0.73 %	68,652	1.48 %	67,651	0.00 %	67,654	2.77 %	65,829	3.83	3.99	-0.2	-4.0 %
BLANDH20	Mar 2020	2,084	62,221	0.90 %	61,665	-0.12 %	61,737	2.49 %	60,240	0.98 %	59,657	1.28	1.30	-0.02	-1.5 %
TMBH20X	Mar 2020	253	60,347	0.11 %	60,278	1.67 %	59,288	0.01 %	59,285	1.56 %	58,376	1.42	1.54	-0.1	-7.8 %
SIRIM20	Jun 2020	1,949	51,332	3.95 %	49,383	0.00 %	49,382	0.03 %	49,367	0.00 %	49,368	0.97	1.00	-0.03	-3 %
BANPUU20	Sep 2020	13	51,049	0.03 %	51,036	0.00 %	51,036	-0.19 %	51,134	0.00 %	51,132	10.10	10.93	-0.8	-7.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	12.20	0.20	1.67
CHG	2.76	0.04	1.47
DELTA	54.25	0.50	0.93
THANI	5.50	0.00	0.00
BGRIM	65.00	-0.25	-0.38
CPF	30.25	-0.25	-0.82
SAWAD	73.25	-0.75	-1.01
BCH	15.80	-0.20	-1.25
RATCH	72.50	-1.00	-1.36
TISCO	101.00	-1.50	-1.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	48.50	-4.50	-8.49
CPN	57.50	-5.25	-8.37
TKN	9.75	-0.85	-8.02
RS	11.90	-1.00	-7.75
BEAUTY	2.18	-0.18	-7.63
ESSO	6.15	-0.50	-7.52
BANPU	10.20	-0.80	-7.27
TTA	3.66	-0.28	-7.11
AAV	1.80	-0.13	-6.74
MINT	31.25	-2.25	-6.72

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
27/01/2020	87,719	94,162	-6,443	75,168	58,770	16,398	159,727	169,682	-9,955	322,614	384,016

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2020	22,133	6,526	15,607	14,116	14,565	-449	25,671	40,829	-15,158	61,920	93,609

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/01/2020	0	0	0	4,578	720	3,858	2,282	6,140	-3,858	6,860	26,514