

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Jan-20	27-Jan-20	Change	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20
S50F20	Jan 2020	1,016.70	1,020.70	-4 -0.39 %	351	-4.10 %	366	6.40 %	344	-2.27 %	352	-6.38 %	376
S50G20	Feb 2020	1,015.30	1,023.40	-8.1 -0.79 %	17	21.43 %	14	-22.22 %	18	-5.26 %	19	11.76 %	17
S50H20	Mar 2020	1,013.20	1,017.30	-4.1 -0.4 %	328,354	-3.11 %	338,910	0.57 %	336,979	-0.43 %	338,445	-1.34 %	343,044
S50M20	Jun 2020	1,009.10	1,013.70	-4.6 -0.45 %	31,766	-0.16 %	31,817	6.85 %	29,777	6.27 %	28,021	0.68 %	27,831
S50U20	Sep 2020	1,003.70	1,007.90	-4.2 -0.42 %	10,104	6.71 %	9,469	6.33 %	8,905	2.37 %	8,699	2.89 %	8,455
S50Z20	Dec 2020	1,002.30	1,006.80	-4.5 -0.45 %	3,729	8.40 %	3,440	22.07 %	2,818	5.11 %	2,681	4.69 %	2,561

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Jan-20	27-Jan-20	Change	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20
TMBU20	Sep 2020	16,500	1.44	1.41	0.03 2.13 %	73,978	8.03 %	68,478	20.18 %	56,978	-0.87 %	57,478	1.77 %	56,478
WHAH20	Mar 2020	14,265	3.18	3.16	0.02 0.63 %	42,273	9.02 %	38,777	3.32 %	37,532	-3.53 %	38,906	-2.98 %	40,101
TRUEH20	Mar 2020	11,093	3.83	3.84	-0.01 -0.26 %	41,630	-17.46 %	50,438	1.08 %	49,899	0.18 %	49,808	2.96 %	48,376
BEAUTYH20	Mar 2020	10,616	2.24	2.17	0.07 3.23 %	10,996	-6.52 %	11,763	-17.27 %	14,219	6.04 %	13,409	12.67 %	11,901
BEAUTYM20	Jun 2020	10,416	2.17	2.16	0.01 0.46 %	8,260	69.54 %	4,872	-74.14 %	18,841	-15.56 %	22,314	0.00 %	22,314
KCEH20	Mar 2020	9,238	18.96	22.00	-3.04 13.82 %	2,080	-76.65 %	8,909	-4.01 %	9,281	2.25 %	9,077	-10.54 %	10,146
CPALLM20	Jun 2020	8,707	71.48	71.47	0.01 0.01 %	7,092	16.82 %	6,071	235.23 %	1,811	-56.19 %	4,134	54.77 %	2,671
JASH20	Mar 2020	7,511	4.94	4.92	0.02 0.41 %	155,249	4.72 %	148,250	7.62 %	137,750	0.56 %	136,986	1.65 %	134,756
BLANDH20	Mar 2020	6,770	1.25	1.28	-0.03 -2.34 %	61,554	-1.07 %	62,221	0.90 %	61,665	-0.12 %	61,737	2.49 %	60,240
TOPM20	Jun 2020	6,367	50.38	48.49	1.89 3.90 %	6,833	577.88 %	1,008	-1.08 %	1,019	23.97 %	822	1.61 %	809

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest				Settle Price							
			*28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	(+/-)	22-Jan-20	28-Jan-20	27-Jan-20	Change
SIRIH20	Mar 2020	3,089	410,256	-0.74 %	413,304	-0.18 %	414,053	0.00 %	414,053	0.67 %	411,282	0.97	0.96	0.01 1.04 %
JASH20	Mar 2020	7,511	155,249	4.72 %	148,250	7.62 %	137,750	0.56 %	136,986	1.65 %	134,756	4.94	4.92	0.02 0.41 %
BLANDM20	Jun 2020	5,222	134,155	-3.48 %	138,985	0.00 %	138,983	0.08 %	138,876	0.02 %	138,850	1.25	1.29	-0.04 -3.1 %
IRPCH20	Mar 2020	3,295	89,506	0.01 %	89,497	-10.51 %	100,003	-0.06 %	100,064	-4.31 %	104,574	2.77	2.71	0.06 2.21 %
TMBU20	Sep 2020	16,500	73,978	8.03 %	68,478	20.18 %	56,978	-0.87 %	57,478	1.77 %	56,478	1.44	1.41	0.03 2.13 %
GUNKULM20	Jun 2020	0	73,742	0.00 %	73,742	-0.67 %	74,242	0.68 %	73,742	-0.59 %	74,182	2.60	2.63	-0.03 -1.1 %
TRUEM20	Jun 2020	1,031	68,142	-0.01 %	68,150	-0.73 %	68,652	1.48 %	67,651	0.00 %	67,654	3.86	3.83	0.03 0.78 %
BLANDH20	Mar 2020	6,770	61,554	-1.07 %	62,221	0.90 %	61,665	-0.12 %	61,737	2.49 %	60,240	1.25	1.28	-0.03 -2.3 %
TMBH20X	Mar 2020	2,612	58,835	-2.51 %	60,347	0.11 %	60,278	1.67 %	59,288	0.01 %	59,285	1.45	1.42	0.03 2.11 %
SIRIM20	Jun 2020	9	51,341	0.02 %	51,332	3.95 %	49,383	0.00 %	49,382	0.03 %	49,367	0.94	0.97	-0.03 -3.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	51.25	2.75	5.67
SPRC	8.00	0.40	5.26
ESSO	6.40	0.25	4.07
EPG	5.90	0.20	3.51
AMATA	16.70	0.50	3.09
PTG	13.50	0.30	2.27
TMB	1.45	0.03	2.11
HMPRO	15.00	0.30	2.04
BEAUTY	2.22	0.04	1.83
AAV	1.83	0.03	1.67

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	19.00	-3.20	-14.41
DELTA	50.00	-4.25	-7.83
TKN	9.05	-0.70	-7.18
VGI	8.80	-0.55	-5.88
CPF	28.75	-1.50	-4.96
BGRIM	62.00	-3.00	-4.62
GPSC	88.25	-3.75	-4.08
STPI	5.90	-0.25	-4.07
COM7	26.00	-1.00	-3.70
TU	13.80	-0.50	-3.50

## 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
28/01/2020	87,275	70,207	17,068	61,440	59,557	1,883	151,744	170,695	-18,951	300,459	374,321

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2020	5,749	5,960	-211	7,958	11,199	-3,241	20,233	16,781	3,452	33,940	93,501

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/01/2020	0	0	0	3,280	1,476	1,804	4,159	5,963	-1,804	7,439	26,765