

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Jan-20	28-Jan-20	Change	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20
S50F20	Jan 2020	1,025.80	1,016.70	9.1 0.9 %	340	-3.13 %	351	-4.10 %	366	6.40 %	344	-2.27 %	352
S50G20	Feb 2020	1,024.50	1,015.30	9.2 0.91 %	12	-29.41 %	17	21.43 %	14	-22.22 %	18	-5.26 %	19
S50H20	Mar 2020	1,024.10	1,013.20	10.9 1.08 %	323,707	-1.42 %	328,354	-3.11 %	338,910	0.57 %	336,979	-0.43 %	338,445
S50M20	Jun 2020	1,020.00	1,009.10	10.9 1.08 %	31,909	0.45 %	31,766	-0.16 %	31,817	6.85 %	29,777	6.27 %	28,021
S50U20	Sep 2020	1,014.40	1,003.70	10.7 1.07 %	10,086	-0.18 %	10,104	6.71 %	9,469	6.33 %	8,905	2.37 %	8,699
S50Z20	Dec 2020	1,013.10	1,002.30	10.8 1.08 %	3,857	3.43 %	3,729	8.40 %	3,440	22.07 %	2,818	5.11 %	2,681

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Jan-20	28-Jan-20	Change	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20
BTSH20	Mar 2020	30,566	12.70	13.26	-0.56 -4.22 %	42,138	38.24 %	30,482	1.04 %	30,168	4.41 %	28,895	1.40 %	28,495
BLANDH20	Mar 2020	17,000	1.21	1.25	-0.04 -3.20 %	66,113	7.41 %	61,554	-1.07 %	62,221	0.90 %	61,665	-0.12 %	61,737
TMBU20	Sep 2020	11,750	1.44	1.44	0.00 0.00 %	82,228	11.15 %	73,978	8.03 %	68,478	20.18 %	56,978	-0.87 %	57,478
WHAH20	Mar 2020	9,456	3.24	3.18	0.06 1.89 %	36,101	-14.60 %	42,273	9.02 %	38,777	3.32 %	37,532	-3.53 %	38,906
VGIH20	Mar 2020	8,056	9.03	8.78	0.25 2.85 %	12,958	8.43 %	11,951	0.25 %	11,921	9.16 %	10,921	-8.39 %	11,921
CPFH20	Mar 2020	7,281	29.90	29.49	0.41 1.39 %	31,204	-13.11 %	35,911	-9.53 %	39,692	-3.73 %	41,232	-0.40 %	41,397
PLANBH20	Mar 2020	6,517	6.60	6.95	-0.35 -5.04 %	13,359	-25.23 %	17,867	-7.75 %	19,369	-2.60 %	19,887	0.00 %	19,887
ERWM20	Jun 2020	6,500	4.29	4.29	0.00 0.00 %	1,533	-74.59 %	6,033	70.76 %	3,533	130.46 %	1,533	0.00 %	1,533
IRPCH20	Mar 2020	6,238	2.83	2.77	0.06 2.17 %	90,992	1.66 %	89,506	0.01 %	89,497	-10.51 %	100,003	-0.06 %	100,064
BLANDM20	Jun 2020	5,755	1.22	1.25	-0.03 -2.40 %	137,706	2.65 %	134,155	-3.48 %	138,985	0.00 %	138,983	0.08 %	138,876

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	(+/-)	23-Jan-20	29-Jan-20	28-Jan-20	Change
SIRIH20	Mar 2020	1,008	411,256	0.24 %	410,256	-0.74 %	413,304	-0.18 %	414,053	0.00 %	414,053	0.98	0.97	0.01 1.03 %
JASH20	Mar 2020	2,653	157,899	1.71 %	155,249	4.72 %	148,250	7.62 %	137,750	0.56 %	136,986	4.94	4.94	0 0 %
BLANDM20	Jun 2020	5,755	137,706	2.65 %	134,155	-3.48 %	138,985	0.00 %	138,983	0.08 %	138,876	1.22	1.25	-0.03 -2.4 %
IRPCH20	Mar 2020	6,238	90,992	1.66 %	89,506	0.01 %	89,497	-10.51 %	100,003	-0.06 %	100,064	2.83	2.77	0.06 2.17 %
TMBU20	Sep 2020	11,750	82,228	11.15 %	73,978	8.03 %	68,478	20.18 %	56,978	-0.87 %	57,478	1.44	1.44	0 0 %
GUNKULM20	Jun 2020	1,000	73,742	0.00 %	73,742	0.00 %	73,742	-0.67 %	74,242	0.68 %	73,742	2.65	2.60	0.05 1.92 %
TRUEM20	Jun 2020	23	68,143	0.00 %	68,142	-0.01 %	68,150	-0.73 %	68,652	1.48 %	67,651	3.87	3.86	0.01 0.26 %
BLANDH20	Mar 2020	17,000	66,113	7.41 %	61,554	-1.07 %	62,221	0.90 %	61,665	-0.12 %	61,737	1.21	1.25	-0.04 -3.2 %
TMBH20X	Mar 2020	105	58,899	0.11 %	58,835	-2.51 %	60,347	0.11 %	60,278	1.67 %	59,288	1.45	1.45	0 0 %
SIRIM20	Jun 2020	8	51,349	0.02 %	51,341	0.02 %	51,332	3.95 %	49,383	0.00 %	49,382	0.95	0.94	0.01 1.06 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ESSO	6.75	0.35	5.47
TKN	9.50	0.45	4.97
BJC	40.75	1.75	4.49
DELTA	52.00	2.00	4.00
GULF	198.00	7.50	3.94
TOP	53.25	2.00	3.90
COM7	27.00	1.00	3.85
SPRC	8.30	0.30	3.75
KTC	35.00	1.25	3.70
BGRIM	64.25	2.25	3.63

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.76	-0.07	-3.83
BTS	12.60	-0.40	-3.08
PLANB	6.60	-0.20	-2.94
BLAND	1.20	-0.03	-2.44
BH	136.00	-2.50	-1.81
KBANK	133.50	-2.00	-1.48
BDMS	24.90	-0.35	-1.39
TMB	1.43	-0.02	-1.38
MAJOR	21.50	-0.30	-1.38
BCPG	16.00	-0.20	-1.23

## 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
29/01/2020	93,926	70,897	23,029	50,540	54,687	-4,147	136,701	155,583	-18,882	281,167	369,911

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2020	5,141	13,382	-8,241	10,880	13,021	-2,141	31,515	21,133	10,382	47,536	104,109

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/01/2020	0	0	0	5,765	5,553	212	6,800	7,012	-212	12,565	26,513