

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Jan-20	29-Jan-20	Change	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20
S50G20	Feb 2020	1,023.30	1,024.50	-1.2 -0.12 %	11	-8.33 %	12	-29.41 %	17	21.43 %	14	-22.22 %	18
S50H20	Mar 2020	1,018.90	1,024.10	-5.2 -0.51 %	335,807	3.74 %	323,707	-1.42 %	328,354	-3.11 %	338,910	0.57 %	336,979
S50J20	Apr 2020	1,020.10	1,021.10	-1 -0.1 %	2	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M20	Jun 2020	1,015.50	1,020.00	-4.5 -0.44 %	33,371	4.58 %	31,909	0.45 %	31,766	-0.16 %	31,817	6.85 %	29,777
S50U20	Sep 2020	1,010.20	1,014.40	-4.2 -0.41 %	10,289	2.01 %	10,086	-0.18 %	10,104	6.71 %	9,469	6.33 %	8,905
S50Z20	Dec 2020	1,008.80	1,013.10	-4.3 -0.42 %	3,986	3.34 %	3,857	3.43 %	3,729	8.40 %	3,440	22.07 %	2,818

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Jan-20	29-Jan-20	Change	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20
BLANDM20	Jun 2020	87,338	1.21	1.22	-0.01 -0.82 %	71,463	-48.10 %	137,706	2.65 %	134,155	-3.48 %	138,985	0.00 %	138,983
BLANDH20	Mar 2020	32,136	1.20	1.21	-0.01 -0.83 %	64,963	-1.74 %	66,113	7.41 %	61,554	-1.07 %	62,221	0.90 %	61,665
JASH20	Mar 2020	16,967	4.99	4.94	0.05 1.01 %	170,862	8.21 %	157,899	1.71 %	155,249	4.72 %	148,250	7.62 %	137,750
BTSH20	Mar 2020	11,810	12.70	12.70	0.00 0.00 %	48,625	15.39 %	42,138	38.24 %	30,482	1.04 %	30,168	4.41 %	28,895
PLANBH20	Mar 2020	8,568	5.88	6.60	-0.72 10.91 %	10,309	-22.83 %	13,359	-25.23 %	17,867	-7.75 %	19,369	-2.60 %	19,887
WHAH20	Mar 2020	8,146	3.25	3.24	0.01 0.31 %	41,115	13.89 %	36,101	-14.60 %	42,273	9.02 %	38,777	3.32 %	37,532
LHU20	Sep 2020	7,401	9.54	9.31	0.23 2.47 %	15,629	0.01 %	15,628	0.00 %	15,628	0.01 %	15,627	0.01 %	15,626
PLANBM20	Jun 2020	4,015	5.88	6.60	-0.72 10.91 %	7,224	0.15 %	7,213	-5.55 %	7,637	0.04 %	7,634	7.01 %	7,134
BEAUTYH20	Mar 2020	3,803	2.27	2.28	-0.01 -0.44 %	11,020	-12.10 %	12,537	14.01 %	10,996	-6.52 %	11,763	-17.27 %	14,219
TMBH20X	Mar 2020	3,144	1.45	1.45	0.00 0.00 %	62,011	5.28 %	58,899	0.11 %	58,835	-2.51 %	60,347	0.11 %	60,278

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	(+/-)	24-Jan-20	30-Jan-20	29-Jan-20	Change
SIRIH20	Mar 2020	30	411,252	0.00 %	411,256	0.24 %	410,256	-0.74 %	413,304	-0.18 %	414,053	0.97	0.98	-0.01 -1.0 %
JASH20	Mar 2020	16,967	170,862	8.21 %	157,899	1.71 %	155,249	4.72 %	148,250	7.62 %	137,750	4.99	4.94	0.05 1.01 %
IRPCH20	Mar 2020	1,061	90,991	0.00 %	90,992	1.66 %	89,506	0.01 %	89,497	-10.51 %	100,003	2.82	2.83	-0.01 -0.4 %
TMBU20	Sep 2020	2,000	80,228	-2.43 %	82,228	11.15 %	73,978	8.03 %	68,478	20.18 %	56,978	1.44	1.44	0 0 %
GUNKULM20	Jun 2020	2	73,744	0.00 %	73,742	0.00 %	73,742	0.00 %	73,742	-0.67 %	74,242	2.69	2.65	0.04 1.51 %
BLANDM20	Jun 2020	87,338	71,463	-48.10 %	137,706	2.65 %	134,155	-3.48 %	138,985	0.00 %	138,983	1.21	1.22	-0.01 -0.8 %
TRUEM20	Jun 2020	20	68,145	0.00 %	68,143	0.00 %	68,142	-0.01 %	68,150	-0.73 %	68,652	3.86	3.87	-0.01 -0.3 %
BLANDH20	Mar 2020	32,136	64,963	-1.74 %	66,113	7.41 %	61,554	-1.07 %	62,221	0.90 %	61,665	1.20	1.21	-0.01 -0.8 %
TMBH20X	Mar 2020	3,144	62,011	5.28 %	58,899	0.11 %	58,835	-2.51 %	60,347	0.11 %	60,278	1.45	1.45	0 0 %
SIRIM20	Jun 2020	4	51,353	0.01 %	51,349	0.02 %	51,341	0.02 %	51,332	3.95 %	49,383	0.94	0.95	-0.01 -1.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	141.50	8.00	5.99
CK	19.60	1.00	5.38
GFPT	12.50	0.60	5.04
TU	14.70	0.70	5.00
SAWAD	76.25	3.00	4.10
TPIPL	1.56	0.05	3.31
STA	12.60	0.40	3.28
PTG	14.20	0.30	2.16
JAS	5.10	0.10	2.00
SPALI	16.40	0.30	1.86

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	5.95	-0.65	-9.85
ADVANC	203.00	-11.00	-5.14
KCE	18.70	-0.90	-4.59
INTUCH	55.75	-2.50	-4.29
VGI	8.80	-0.30	-3.30
RS	11.60	-0.30	-2.52
MINT	31.00	-0.75	-2.36
TKN	9.30	-0.20	-2.11
SAMART	7.40	-0.15	-1.99
TOP	52.25	-1.00	-1.88

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
30/01/2020	70,291	75,316	-5,025	33,170	34,030	-860	105,090	99,205	5,885	208,551	383,805

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2020	11,558	5,228	6,330	10,710	7,345	3,365	15,087	24,782	-9,695	37,355	93,052

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/01/2020	0	0	0	3,457	14,243	-10,786	16,884	6,098	10,786	20,341	25,139