

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		31-Jan-20	30-Jan-20	Change	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20
S50G20	Feb 2020	1,015.20	1,023.30	-8.1 -0.79 %	14	27.27 %	11	-8.33 %	12	-29.41 %	17	21.43 %	14
S50H20	Mar 2020	1,013.20	1,018.90	-5.7 -0.56 %	338,157	0.70 %	335,807	3.74 %	323,707	-1.42 %	328,354	-3.11 %	338,910
S50J20	Apr 2020	1,014.70	1,020.10	-5.4 -0.53 %	25	150.00 %	2	0.00 %	0	0.00 %	0	0.00 %	0
S50M20	Jun 2020	1,009.80	1,015.50	-5.7 -0.56 %	34,477	3.31 %	33,371	4.58 %	31,909	0.45 %	31,766	-0.16 %	31,817
S50U20	Sep 2020	1,004.60	1,010.20	-5.6 -0.55 %	11,011	7.02 %	10,289	2.01 %	10,086	-0.18 %	10,104	6.71 %	9,469
S50Z20	Dec 2020	1,003.20	1,008.80	-5.6 -0.56 %	4,209	5.59 %	3,986	3.34 %	3,857	3.43 %	3,729	8.40 %	3,440

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			31-Jan-20	30-Jan-20	Change	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20
CPALLM20	Jun 2020	12,581	70.51	71.70	-1.19 -1.66 %	3,756	-60.12 %	9,419	8.12 %	8,712	22.84 %	7,092	16.82 %	6,071
BLANDM20	Jun 2020	12,033	1.20	1.21	-0.01 -0.83 %	71,496	0.05 %	71,463	-48.10 %	137,706	2.65 %	134,155	-3.48 %	138,985
BEAUTYM20	Jun 2020	8,106	2.23	2.20	0.03 1.36 %	10,754	-9.30 %	11,857	-4.11 %	12,365	49.70 %	8,260	69.54 %	4,872
TMBH20X	Mar 2020	6,702	1.45	1.45	0.00 0.00 %	68,708	10.80 %	62,011	5.28 %	58,899	0.11 %	58,835	-2.51 %	60,347
TMBU20	Sep 2020	6,023	1.44	1.44	0.00 0.00 %	79,208	-1.27 %	80,228	-2.43 %	82,228	11.15 %	73,978	8.03 %	68,478
BEAUTYH20	Mar 2020	5,723	2.26	2.27	-0.01 -0.44 %	10,625	-3.58 %	11,020	-12.10 %	12,537	14.01 %	10,996	-6.52 %	11,763
BLANDH20	Mar 2020	4,846	1.20	1.20	0.00 0.00 %	66,142	1.81 %	64,963	-1.74 %	66,113	7.41 %	61,554	-1.07 %	62,221
PRMH20	Mar 2020	4,842	5.62	5.68	-0.06 -1.06 %	3,024	-61.55 %	7,864	0.03 %	7,862	160.24 %	3,021	0.07 %	3,019
PRMM20	Jun 2020	4,841	5.69	5.66	0.03 0.53 %	31,414	18.22 %	26,573	0.01 %	26,571	0.00 %	26,571	0.00 %	26,571
JASH20	Mar 2020	4,219	5.05	4.99	0.06 1.20 %	173,053	1.28 %	170,862	8.21 %	157,899	1.71 %	155,249	4.72 %	148,250

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	(+/-)	27-Jan-20	31-Jan-20	30-Jan-20	Change
SIRIH20	Mar 2020	25	411,254	0.00 %	411,252	0.00 %	411,256	0.24 %	410,256	-0.74 %	413,304	0.98	0.97	0.01 1.03 %
JASH20	Mar 2020	4,219	173,053	1.28 %	170,862	8.21 %	157,899	1.71 %	155,249	4.72 %	148,250	5.05	4.99	0.06 1.2 %
IRPCH20	Mar 2020	2,100	88,995	-2.19 %	90,991	0.00 %	90,992	1.66 %	89,506	0.01 %	89,497	2.83	2.82	0.01 0.35 %
TMBU20	Sep 2020	6,023	79,208	-1.27 %	80,228	-2.43 %	82,228	11.15 %	73,978	8.03 %	68,478	1.44	1.44	0 0 %
GUNKULM20	Jun 2020	0	73,744	0.00 %	73,744	0.00 %	73,742	0.00 %	73,742	0.00 %	73,742	2.65	2.69	-0.04 -1.5 %
BLANDM20	Jun 2020	12,033	71,496	0.05 %	71,463	-48.10 %	137,706	2.65 %	134,155	-3.48 %	138,985	1.20	1.21	-0.01 -0.8 %
TMBH20X	Mar 2020	6,702	68,708	10.80 %	62,011	5.28 %	58,899	0.11 %	58,835	-2.51 %	60,347	1.45	1.45	0 0 %
TRUEM20	Jun 2020	567	67,709	-0.64 %	68,145	0.00 %	68,143	0.00 %	68,142	-0.01 %	68,150	3.76	3.86	-0.1 -2.6 %
BLANDH20	Mar 2020	4,846	66,142	1.81 %	64,963	-1.74 %	66,113	7.41 %	61,554	-1.07 %	62,221	1.20	1.20	0 0 %
SIRIM20	Jun 2020	33	51,386	0.06 %	51,353	0.01 %	51,349	0.02 %	51,341	0.02 %	51,332	0.98	0.94	0.04 4.26 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DELTA	55.25	3.25	6.25
TU	15.30	0.60	4.08
STA	13.00	0.40	3.17
STEC	15.10	0.30	2.03
TISCO	103.00	2.00	1.98
SPRC	8.50	0.15	1.80
BLA	19.30	0.30	1.58
CK	19.90	0.30	1.53
AOT	70.50	1.00	1.44
SAMART	7.50	0.10	1.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ROBINS	53.75	-9.50	-15.02
RS	11.00	-0.60	-5.17
GPSC	84.00	-4.50	-5.08
EGCO	304.00	-13.00	-4.10
RATCH	68.00	-2.75	-3.89
BGRIM	62.00	-2.25	-3.50
LH	9.30	-0.30	-3.12
AMATA	16.30	-0.50	-2.98
HMPRO	14.60	-0.40	-2.67
PRM	5.50	-0.15	-2.65

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
31/01/2020	49,463	55,711	-6,248	34,380	29,543	4,837	92,223	90,812	1,411	176,066	387,893

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2020	7,569	10,389	-2,820	7,062	7,380	-318	24,529	21,391	3,138	39,160	93,466

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/01/2020	0	0	0	3,726	8,895	-5,169	8,732	3,563	5,169	12,458	26,743