

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		05-Feb-20	04-Feb-20	Change	05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20
S50G20	Feb 2020	1,026.70	1,022.60	4.1 0.4 %	33	6.45 %	31	106.67 %	15	7.14 %	14	27.27 %	11
S50H20	Mar 2020	1,027.30	1,017.90	9.4 0.92 %	331,047	0.28 %	330,115	-0.45 %	331,594	-1.94 %	338,157	0.70 %	335,807
S50J20	Apr 2020	1,023.50	1,019.20	4.3 0.42 %	64	16.36 %	55	83.33 %	30	20.00 %	25	150.00 %	2
S50M20	Jun 2020	1,022.80	1,013.70	9.1 0.9 %	34,926	-0.98 %	35,273	-0.90 %	35,594	3.24 %	34,477	3.31 %	33,371
S50U20	Sep 2020	1,017.40	1,008.40	9 0.89 %	11,590	6.10 %	10,924	-0.92 %	11,025	0.13 %	11,011	7.02 %	10,289
S50Z20	Dec 2020	1,016.40	1,007.30	9.1 0.9 %	4,397	-1.55 %	4,466	-0.93 %	4,508	7.10 %	4,209	5.59 %	3,986

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			05-Feb-20	04-Feb-20	Change	05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20
JASH20	Mar 2020	88,362	5.55	5.24	0.31 5.92 %	104,188	-36.90 %	165,116	-6.88 %	177,310	2.46 %	173,053	1.28 %	170,862
BEAUTYH20	Mar 2020	14,377	2.64	2.26	0.38 16.81 %	15,889	13.82 %	13,960	16.28 %	12,005	12.99 %	10,625	-3.58 %	11,020
JASM20	Jun 2020	12,485	4.40	5.12	-0.72 14.06 %	17,415	-27.74 %	24,099	2.12 %	23,599	2.16 %	23,099	6.94 %	21,599
WHAH20	Mar 2020	11,731	3.44	3.23	0.21 6.50 %	33,357	-6.68 %	35,743	1.44 %	35,237	-12.29 %	40,176	-2.28 %	41,115
AAVH20	Mar 2020	8,202	1.99	2.03	-0.04 -1.97 %	5,419	144.21 %	2,219	-63.52 %	6,082	137.21 %	2,564	-38.69 %	4,182
BEAUTYM20	Jun 2020	6,594	2.55	2.21	0.34 15.38 %	10,742	-12.45 %	12,270	0.03 %	12,266	14.06 %	10,754	-9.30 %	11,857
TRUEH20	Mar 2020	6,443	3.87	3.80	0.07 1.84 %	43,547	7.35 %	40,565	-0.98 %	40,968	-0.93 %	41,352	-0.90 %	41,728
IRPCH20	Mar 2020	5,217	2.90	2.89	0.01 0.35 %	91,980	3.37 %	88,980	1.14 %	87,980	-1.14 %	88,995	-2.19 %	90,991
BLANDH20	Mar 2020	5,115	1.24	1.21	0.03 2.48 %	69,785	3.61 %	67,352	0.45 %	67,053	1.38 %	66,142	1.81 %	64,963
AOTH20	Mar 2020	4,574	73.28	71.00	2.28 3.21 %	5,284	-13.11 %	6,081	-8.31 %	6,632	4.28 %	6,360	8.68 %	5,852

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	05-Feb-20	04-Feb-20	Change
SIRIH20	Mar 2020	4,141	417,431	0.51 %	415,318	0.49 %	413,281	0.49 %	411,254	0.00 %	411,252	1.01	0.98	0.03 3.06 %
JASH20	Mar 2020	88,362	104,188	-36.90 %	165,116	-6.88 %	177,310	2.46 %	173,053	1.28 %	170,862	5.55	5.24	0.3 5.92 %
IRPCH20	Mar 2020	5,217	91,980	3.37 %	88,980	1.14 %	87,980	-1.14 %	88,995	-2.19 %	90,991	2.90	2.89	0.01 0.35 %
TMBU20	Sep 2020	2,101	85,209	-0.12 %	85,309	13.43 %	75,208	-5.05 %	79,208	-1.27 %	80,228	1.44	1.44	0 0 %
TMBH20X	Mar 2020	4,353	78,096	4.34 %	74,850	3.52 %	72,306	5.24 %	68,708	10.80 %	62,011	1.43	1.43	0 0 %
BLANDM20	Jun 2020	1,069	73,315	0.00 %	73,312	2.37 %	71,612	0.16 %	71,496	0.05 %	71,463	1.25	1.22	0.03 2.46 %
GUNKULM20	Jun 2020	500	72,766	0.69 %	72,266	-2.00 %	73,744	0.00 %	73,744	0.00 %	73,744	2.63	2.59	0.04 1.54 %
BLANDH20	Mar 2020	5,115	69,785	3.61 %	67,352	0.45 %	67,053	1.38 %	66,142	1.81 %	64,963	1.24	1.21	0.03 2.48 %
TRUEM20	Jun 2020	1,222	65,534	1.89 %	64,319	-1.47 %	65,277	-3.59 %	67,709	-0.64 %	68,145	3.88	3.83	0.05 1.31 %
SIRIM20	Jun 2020	1,033	52,468	2.01 %	51,436	0.06 %	51,406	0.04 %	51,386	0.06 %	51,353	0.98	0.98	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	2.64	0.36	15.79
SAMART	8.25	0.75	10.00
ERW	4.88	0.38	8.44
KCE	21.00	1.60	8.25
STA	12.30	0.70	6.03
WHA	3.40	0.18	5.59
CKP	4.12	0.20	5.10
GLOBAL	14.80	0.70	4.96
TKN	9.75	0.45	4.84
CENDEL	23.00	1.00	4.55

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	79.00	-4.25	-5.11
BGRIM	61.75	-1.25	-1.98
AAV	1.99	-0.03	-1.49
BH	132.50	-1.50	-1.12
SCB	98.00	-1.00	-1.01
CPF	29.25	-0.25	-0.85
SCC	361.00	-3.00	-0.82
BTS	12.80	-0.10	-0.78
SAWAD	75.00	-0.50	-0.66
VGI	8.65	-0.05	-0.57

## 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
05/02/2020	74,685	63,844	10,841	48,916	47,648	1,268	124,964	137,073	-12,109	248,565	382,057

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2020	16,432	12,835	3,597	18,368	18,227	141	40,604	44,342	-3,738	75,404	97,134

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
05/02/2020	0	0	0	3,102	2,655	447	6,777	7,224	-447	9,879	23,200