

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Feb-20	06-Feb-20	Change	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20
S50G20	Feb 2020	1,026.80	1,027.20	-0.4 -0.04 %	41	17.14 %	35	6.06 %	33	6.45 %	31	106.67 %	15
S50H20	Mar 2020	1,023.60	1,024.00	-0.4 -0.04 %	326,390	-0.14 %	326,839	-1.27 %	331,047	0.28 %	330,115	-0.45 %	331,594
S50J20	Apr 2020	1,023.00	1,024.50	-1.5 -0.15 %	67	-5.63 %	71	10.94 %	64	16.36 %	55	83.33 %	30
S50M20	Jun 2020	1,019.00	1,019.50	-0.5 -0.05 %	35,229	-0.19 %	35,297	1.06 %	34,926	-0.98 %	35,273	-0.90 %	35,594
S50U20	Sep 2020	1,014.20	1,014.40	-0.2 -0.02 %	12,109	2.51 %	11,813	1.92 %	11,590	6.10 %	10,924	-0.92 %	11,025
S50Z20	Dec 2020	1,013.10	1,013.70	-0.6 -0.06 %	4,578	1.53 %	4,509	2.55 %	4,397	-1.55 %	4,466	-0.93 %	4,508

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Feb-20	06-Feb-20	Change	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20
TMBU20	Sep 2020	21,500	1.46	1.45	0.01 0.69 %	68,709	-21.21 %	87,209	2.35 %	85,209	-0.12 %	85,309	13.43 %	75,208
BEAUTYH20	Mar 2020	19,474	2.66	2.69	-0.03 -1.12 %	23,628	8.95 %	21,688	36.50 %	15,889	13.82 %	13,960	16.28 %	12,005
WHAH20	Mar 2020	12,708	3.40	3.44	-0.04 -1.16 %	39,386	1.34 %	38,865	16.51 %	33,357	-6.68 %	35,743	1.44 %	35,237
STECH20	Mar 2020	8,861	15.80	15.90	-0.10 -0.63 %	8,615	-10.40 %	9,615	12.61 %	8,538	3.49 %	8,250	-1.14 %	8,345
JASH20	Mar 2020	8,579	5.35	5.30	0.05 0.94 %	79,436	-8.66 %	86,963	-16.53 %	104,188	-36.90 %	165,116	-6.88 %	177,310
CKH20	Mar 2020	7,530	20.91	21.20	-0.29 -1.37 %	3,273	-0.09 %	3,276	1.74 %	3,220	-2.37 %	3,298	-13.16 %	3,798
CPALLM20	Jun 2020	6,910	71.78	70.70	1.08 1.53 %	7,817	-37.98 %	12,603	3.12 %	12,222	7.28 %	11,393	72.07 %	6,621
PLANBH20	Mar 2020	6,009	6.38	6.12	0.26 4.25 %	18,082	38.15 %	13,089	3.97 %	12,589	13.54 %	11,088	-4.31 %	11,587
ITDH20	Mar 2020	4,905	1.52	1.53	-0.01 -0.65 %	12,414	3.76 %	11,964	-4.70 %	12,554	12.12 %	11,197	0.00 %	11,197
IRPCH20	Mar 2020	3,208	2.98	3.00	-0.02 -0.67 %	91,144	1.75 %	89,573	-2.62 %	91,980	3.37 %	88,980	1.14 %	87,980

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20	(+/-)	03-Feb-20	07-Feb-20	06-Feb-20	Change
SIRIH20	Mar 2020	618	422,085	0.14 %	421,512	0.98 %	417,431	0.51 %	415,318	0.49 %	413,281	1.02	1.02	0 0 %
IRPCH20	Mar 2020	3,208	91,144	1.75 %	89,573	-2.62 %	91,980	3.37 %	88,980	1.14 %	87,980	2.98	3.00	-0.02 -0.7 %
TMBH20X	Mar 2020	587	81,108	0.62 %	80,609	3.22 %	78,096	4.34 %	74,850	3.52 %	72,306	1.47	1.46	0.01 0.68 %
JASH20	Mar 2020	8,579	79,436	-8.66 %	86,963	-16.53 %	104,188	-36.90 %	165,116	-6.88 %	177,310	5.35	5.30	0.05 0.94 %
BLANDM20	Jun 2020	1,506	74,850	1.36 %	73,845	0.72 %	73,315	0.00 %	73,312	2.37 %	71,612	1.27	1.24	0.03 2.42 %
GUNKULM20	Jun 2020	10	73,269	0.00 %	73,269	0.69 %	72,766	0.69 %	72,266	-2.00 %	73,744	2.67	2.67	0 0 %
TMBU20	Sep 2020	21,500	68,709	-21.21 %	87,209	2.35 %	85,209	-0.12 %	85,309	13.43 %	75,208	1.46	1.45	0.01 0.69 %
BLANDH20	Mar 2020	2,810	68,681	0.66 %	68,231	-2.23 %	69,785	3.61 %	67,352	0.45 %	67,053	1.25	1.24	0.01 0.81 %
TRUEM20	Jun 2020	12	66,082	0.02 %	66,070	0.82 %	65,534	1.89 %	64,319	-1.47 %	65,277	3.88	3.88	0 0 %
SIRIM20	Jun 2020	37	50,071	-0.03 %	50,085	-4.54 %	52,468	2.01 %	51,436	0.06 %	51,406	0.99	1.02	-0.03 -2.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TCAP	57.00	2.75	5.07
PLANB	6.40	0.30	4.92
ESSO	7.35	0.25	3.52
SPRC	9.40	0.30	3.30
EA	47.75	1.50	3.24
BTS	13.10	0.30	2.34
BH	134.50	3.00	2.28
TMB	1.47	0.03	2.08
SUPER	0.52	0.01	1.96
GPSC	77.75	1.25	1.63

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	20.70	-0.60	-2.82
INTUCH	54.00	-1.50	-2.70
AAV	1.94	-0.05	-2.51
STA	11.90	-0.30	-2.46
BEAUTY	2.64	-0.06	-2.22
ADVANC	199.50	-4.50	-2.21
AOT	71.50	-1.50	-2.05
COM7	25.75	-0.50	-1.90
WHA	3.38	-0.06	-1.74
QH	2.52	-0.04	-1.56

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
07/02/2020	57,929	54,994	2,935	30,858	35,626	-4,768	106,006	104,173	1,833	194,793	378,414

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2020	11,434	3,626	7,808	6,163	6,334	-171	16,545	24,182	-7,637	34,142	89,339

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/02/2020	0	0	0	4,171	3,442	729	5,783	6,512	-729	9,954	23,889