

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-Feb-20	07-Feb-20	Change	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20
S50G20	Feb 2020	1,022.10	1,026.80	-4.7 -0.46 %	36	-12.20 %	41	17.14 %	35	6.06 %	33	6.45 %	31
S50H20	Mar 2020	1,017.70	1,023.60	-5.9 -0.58 %	337,835	3.51 %	326,390	-0.14 %	326,839	-1.27 %	331,047	0.28 %	330,115
S50J20	Apr 2020	1,015.00	1,023.00	-8 -0.78 %	79	17.91 %	67	-5.63 %	71	10.94 %	64	16.36 %	55
S50M20	Jun 2020	1,013.40	1,019.00	-5.6 -0.55 %	35,654	1.21 %	35,229	-0.19 %	35,297	1.06 %	34,926	-0.98 %	35,273
S50U20	Sep 2020	1,008.70	1,014.20	-5.5 -0.54 %	12,386	2.29 %	12,109	2.51 %	11,813	1.92 %	11,590	6.10 %	10,924
S50Z20	Dec 2020	1,007.60	1,013.10	-5.5 -0.54 %	4,799	4.83 %	4,578	1.53 %	4,509	2.55 %	4,397	-1.55 %	4,466

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-Feb-20	07-Feb-20	Change	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20
TMBU20	Sep 2020	13,250	1.42	1.46	-0.04 -2.74 %	81,959	19.28 %	68,709	-21.21 %	87,209	2.35 %	85,209	-0.12 %	85,309
JASH20	Mar 2020	12,038	5.40	5.35	0.05 0.93 %	82,422	3.76 %	79,436	-8.66 %	86,963	-16.53 %	104,188	-36.90 %	165,116
TMBH20X	Mar 2020	10,942	1.43	1.47	-0.04 -2.72 %	74,185	-8.54 %	81,108	0.62 %	80,609	3.22 %	78,096	4.34 %	74,850
WHAH20	Mar 2020	7,313	3.34	3.40	-0.06 -1.76 %	34,049	-13.55 %	39,386	1.34 %	38,865	16.51 %	33,357	-6.68 %	35,743
ITDH20	Mar 2020	7,154	1.58	1.52	0.06 3.95 %	11,752	-5.33 %	12,414	3.76 %	11,964	-4.70 %	12,554	12.12 %	11,197
BEMH20	Mar 2020	4,604	11.15	11.02	0.13 1.18 %	27,190	-2.16 %	27,789	2.21 %	27,189	-0.05 %	27,203	1.91 %	26,694
AAVM20	Jun 2020	4,552	1.76	1.86	-0.10 -5.38 %	3,010	-59.65 %	7,460	7.18 %	6,960	-12.55 %	7,959	6.73 %	7,457
PLANBH20	Mar 2020	3,804	6.53	6.38	0.15 2.35 %	18,283	1.11 %	18,082	38.15 %	13,089	3.97 %	12,589	13.54 %	11,088
STECH20	Mar 2020	3,746	16.15	15.80	0.35 2.22 %	6,891	-20.01 %	8,615	-10.40 %	9,615	12.61 %	8,538	3.49 %	8,250
IRPCH20	Mar 2020	3,202	2.86	2.98	-0.12 -4.03 %	92,645	1.65 %	91,144	1.75 %	89,573	-2.62 %	91,980	3.37 %	88,980

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	(+/-)	04-Feb-20	11-Feb-20	07-Feb-20	Change
SIRIH20	Mar 2020	1,086	421,155	-0.22 %	422,085	0.14 %	421,512	0.98 %	417,431	0.51 %	415,318	0.99	1.02	-0.03 -2.9 %
IRPCH20	Mar 2020	3,202	92,645	1.65 %	91,144	1.75 %	89,573	-2.62 %	91,980	3.37 %	88,980	2.86	2.98	-0.1 -4.0 %
JASH20	Mar 2020	12,038	82,422	3.76 %	79,436	-8.66 %	86,963	-16.53 %	104,188	-36.90 %	165,116	5.40	5.35	0.05 0.93 %
TMBU20	Sep 2020	13,250	81,959	19.28 %	68,709	-21.21 %	87,209	2.35 %	85,209	-0.12 %	85,309	1.42	1.46	-0.04 -2.7 %
BLANDM20	Jun 2020	5	74,854	0.01 %	74,850	1.36 %	73,845	0.72 %	73,315	0.00 %	73,312	1.27	1.27	0 0 %
TMBH20X	Mar 2020	10,942	74,185	-8.54 %	81,108	0.62 %	80,609	3.22 %	78,096	4.34 %	74,850	1.43	1.47	-0.04 -2.7 %
GUNKULM20	Jun 2020	500	72,769	-0.68 %	73,269	0.00 %	73,269	0.69 %	72,766	0.69 %	72,266	2.74	2.67	0.07 2.62 %
BLANDH20	Mar 2020	190	68,661	-0.03 %	68,681	0.66 %	68,231	-2.23 %	69,785	3.61 %	67,352	1.25	1.25	0 0 %
TRUEM20	Jun 2020	49	66,121	0.06 %	66,082	0.02 %	66,070	0.82 %	65,534	1.89 %	64,319	3.82	3.88	-0.06 -1.6 %
SIRIM20	Jun 2020	1,530	51,601	3.06 %	50,071	-0.03 %	50,085	-4.54 %	52,468	2.01 %	51,436	0.96	0.99	-0.03 -3.0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	38.75	2.75	7.64
THANI	5.95	0.35	6.25
ITD	1.57	0.06	3.97
PLANB	6.65	0.25	3.91
STEC	16.50	0.50	3.13
GUNKUL	2.72	0.06	2.26
BGRIM	58.25	1.25	2.19
TTW	14.10	0.30	2.17
CK	21.30	0.40	1.91
JAS	5.45	0.10	1.87

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	4.74	-0.86	-15.36
AAV	1.80	-0.14	-7.22
DTAC	42.25	-2.25	-5.06
SPRC	8.95	-0.45	-4.79
BEAUTY	2.52	-0.12	-4.55
TOP	52.75	-2.50	-4.52
ESSO	7.05	-0.30	-4.08
HANA	35.50	-1.50	-4.05
IRPC	2.96	-0.12	-3.90
COM7	24.80	-0.95	-3.69

## 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
11/02/2020	52,090	52,718	-628	36,304	36,366	-62	89,102	88,412	690	177,496	390,789

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2020	9,249	12,917	-3,668	18,587	19,853	-1,266	32,372	27,438	4,934	60,208	92,865

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/02/2020	0	0	0	2,287	2,878	-591	4,056	3,465	591	6,343	24,165