

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		12-Feb-20	11-Feb-20	Change	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	
S50G20	Feb 2020	1,030.30	1,022.10	8.2 0.8 %	37	2.78 %	36	-12.20 %	41	17.14 %	35	6.06 %	33	
S50H20	Mar 2020	1,028.20	1,017.70	10.5 1.03 %	342,849	1.48 %	337,835	3.51 %	326,390	-0.14 %	326,839	-1.27 %	331,047	
S50J20	Apr 2020	1,023.10	1,015.00	8.1 0.8 %	79	0.00 %	79	17.91 %	67	-5.63 %	71	10.94 %	64	
S50M20	Jun 2020	1,023.60	1,013.40	10.2 1.01 %	35,266	-1.09 %	35,654	1.21 %	35,229	-0.19 %	35,297	1.06 %	34,926	
S50U20	Sep 2020	1,018.70	1,008.70	10 0.99 %	12,538	1.23 %	12,386	2.29 %	12,109	2.51 %	11,813	1.92 %	11,590	
S50Z20	Dec 2020	1,017.40	1,007.60	9.8 0.97 %	4,438	-7.52 %	4,799	4.83 %	4,578	1.53 %	4,509	2.55 %	4,397	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			12-Feb-20	11-Feb-20	Change	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	
TMBU20	Sep 2020	11,001	1.45	1.42	0.03 2.11 %	91,960	12.20 %	81,959	19.28 %	68,709	-21.21 %	87,209	2.35 %	85,209	
BEAUTYH20	Mar 2020	8,993	2.63	2.53	0.10 3.95 %	24,825	8.26 %	22,930	-2.95 %	23,628	8.95 %	21,688	36.50 %	15,889	
JASH20	Mar 2020	8,246	5.45	5.40	0.05 0.93 %	84,911	3.02 %	82,422	3.76 %	79,436	-8.66 %	86,963	-16.53 %	104,188	
BEMH20	Mar 2020	7,609	11.30	11.15	0.15 1.35 %	21,089	-22.44 %	27,190	-2.16 %	27,789	2.21 %	27,189	-0.05 %	27,203	
WHAH20	Mar 2020	6,867	3.43	3.34	0.09 2.69 %	33,114	-2.75 %	34,049	-13.55 %	39,386	1.34 %	38,865	16.51 %	33,357	
PTTEPH20	Mar 2020	5,227	124.30	122.75	1.55 1.26 %	5,721	557.59 %	870	-4.61 %	912	4.83 %	870	-45.15 %	1,586	
PLANBH20	Mar 2020	5,032	6.88	6.53	0.35 5.36 %	18,279	-0.02 %	18,283	1.11 %	18,082	38.15 %	13,089	3.97 %	12,589	
PLANBM20	Jun 2020	4,626	6.87	6.52	0.35 5.37 %	8,697	12.44 %	7,735	24.06 %	6,235	-0.80 %	6,285	-13.08 %	7,231	
KCEH20	Mar 2020	3,080	22.05	20.09	1.96 9.76 %	3,142	65.89 %	1,894	-26.70 %	2,584	0.19 %	2,579	57.06 %	1,642	
PLANBZ20	Dec 2020	3,000	6.86	6.51	0.35 5.38 %	2,000	0.00 %	2,000	0.00 %	2,000	100.00 %	1,000	0.00 %	1,000	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	(+/-)	05-Feb-20	12-Feb-20	11-Feb-20	Change	
SIRIH20	Mar 2020	1,087	420,235	-0.22 %	421,155	-0.22 %	422,085	0.14 %	421,512	0.98 %	417,431	1.00	0.99	0.01 1.01 %	
IRPCH20	Mar 2020	1,814	93,096	0.49 %	92,645	1.65 %	91,144	1.75 %	89,573	-2.62 %	91,980	2.91	2.86	0.05 1.75 %	
TMBU20	Sep 2020	11,001	91,960	12.20 %	81,959	19.28 %	68,709	-21.21 %	87,209	2.35 %	85,209	1.45	1.42	0.03 2.11 %	
JASH20	Mar 2020	8,246	84,911	3.02 %	82,422	3.76 %	79,436	-8.66 %	86,963	-16.53 %	104,188	5.45	5.40	0.05 0.93 %	
BLANDM20	Jun 2020	72	74,912	0.08 %	74,854	0.01 %	74,850	1.36 %	73,845	0.72 %	73,315	1.25	1.27	-0.02 -1.6 %	
GUNKULM20	Jun 2020	500	73,269	0.69 %	72,769	-0.68 %	73,269	0.00 %	73,269	0.69 %	72,766	2.76	2.74	0.02 0.73 %	
TMBH20X	Mar 2020	2,281	72,142	-2.75 %	74,185	-8.54 %	81,108	0.62 %	80,609	3.22 %	78,096	1.46	1.43	0.03 2.1 %	
BLANDH20	Mar 2020	21	68,656	-0.01 %	68,661	-0.03 %	68,681	0.66 %	68,231	-2.23 %	69,785	1.25	1.25	0 0 %	
TRUEM20	Jun 2020	1,209	67,327	1.82 %	66,121	0.06 %	66,082	0.02 %	66,070	0.82 %	65,534	3.89	3.82	0.07 1.83 %	
SIRIM20	Jun 2020	27	51,628	0.05 %	51,601	3.06 %	50,071	-0.03 %	50,085	-4.54 %	52,468	1.00	0.96	0.04 4.17 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	22.40	2.20	10.89
PSL	5.15	0.41	8.65
BCPG	16.30	0.90	5.84
BEAUTY	2.66	0.14	5.56
PRM	5.85	0.30	5.41
CHG	2.66	0.12	4.72
PLANB	6.95	0.30	4.51
EA	49.25	2.00	4.23
IVL	31.75	1.25	4.10
WHA	3.42	0.12	3.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.20	-0.40	-7.14
DTAC	40.25	-2.00	-4.73
GFPT	11.10	-0.40	-3.48
TCAP	55.00	-1.00	-1.79
TTW	14.00	-0.10	-0.71
TU	15.20	-0.10	-0.65
TASCO	22.20	-0.10	-0.45
BJC	40.25	0.00	0.00
KTB	16.10	0.00	0.00
STA	12.00	0.00	0.00
QH	2.50	0.00	0.00
SIRI	1.01	0.00	0.00

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
12/02/2020	72,734	55,066	17,668	37,252	45,210	-7,958	98,926	108,636	-9,710	208,912	395,207

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/02/2020	5,767	6,533	-766	9,166	8,196	970	18,094	18,298	-204	33,027	93,822

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/02/2020	0	0	0	509	2,337	-1,828	3,371	1,543	1,828	3,880	25,364