

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-Feb-20	13-Feb-20	Change	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20
S50G20	Feb 2020	1,021.30	1,029.00	-7.7 -0.75 %	40	5.26 %	38	2.70 %	37	2.78 %	36	-12.20 %	41
S50H20	Mar 2020	1,019.60	1,023.90	-4.3 -0.42 %	344,939	0.06 %	344,721	0.55 %	342,849	1.48 %	337,835	3.51 %	326,390
S50J20	Apr 2020	1,017.70	1,020.60	-2.9 -0.28 %	78	-1.27 %	79	0.00 %	79	0.00 %	79	17.91 %	67
S50M20	Jun 2020	1,015.50	1,019.50	-4 -0.39 %	36,245	3.64 %	34,973	-0.83 %	35,266	-1.09 %	35,654	1.21 %	35,229
S50U20	Sep 2020	1,010.70	1,014.70	-4 -0.39 %	12,996	1.21 %	12,841	2.42 %	12,538	1.23 %	12,386	2.29 %	12,109
S50Z20	Dec 2020	1,009.50	1,013.50	-4 -0.39 %	4,713	4.06 %	4,529	2.05 %	4,438	-7.52 %	4,799	4.83 %	4,578

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Feb-20	13-Feb-20	Change	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20
BEAUTYH20	Mar 2020	43,645	2.60	2.63	-0.03 -1.14 %	22,475	-13.57 %	26,004	4.75 %	24,825	8.26 %	22,930	-2.95 %	23,628
WHAH20	Mar 2020	21,370	3.46	3.44	0.02 0.58 %	30,658	-4.86 %	32,225	-2.68 %	33,114	-2.75 %	34,049	-13.55 %	39,386
BEAUTYM20	Jun 2020	18,155	2.58	2.56	0.02 0.78 %	17,891	83.27 %	9,762	-13.32 %	11,262	0.00 %	11,262	4.65 %	10,762
JASH20	Mar 2020	9,055	5.47	5.43	0.04 0.74 %	88,355	2.85 %	85,907	1.17 %	84,911	3.02 %	82,422	3.76 %	79,436
TRUEH20	Mar 2020	7,867	3.91	3.87	0.04 1.03 %	40,829	-5.72 %	43,306	-2.23 %	44,295	3.51 %	42,793	0.11 %	42,744
LPNH20	Mar 2020	5,808	5.11	4.98	0.13 2.61 %	30,432	-5.33 %	32,146	1.54 %	31,657	0.00 %	31,657	0.00 %	31,657
TMBH20X	Mar 2020	4,622	1.42	1.44	-0.02 -1.39 %	74,553	6.43 %	70,051	-2.90 %	72,142	-2.75 %	74,185	-8.54 %	81,108
BGRIMH20	Mar 2020	4,130	54.50	57.27	-2.77 -4.84 %	2,112	-18.80 %	2,601	-6.74 %	2,789	0.50 %	2,775	5.11 %	2,640
SUPERH20	Mar 2020	4,000	0.51	0.51	0.00 0.00 %	39,038	8.32 %	36,038	0.00 %	36,038	0.00 %	36,038	0.00 %	36,038
WHAM20	Jun 2020	3,641	3.39	3.32	0.07 2.11 %	15,137	-3.67 %	15,713	0.00 %	15,713	6.80 %	14,713	3.53 %	14,212

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price							
			*14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	14-Feb-20	13-Feb-20	Change	
SIRIH20	Mar 2020	820	418,158	-0.14 %	418,760	-0.35 %	420,235	-0.22 %	421,155	-0.22 %	422,085	1.02	1.00	0.02	2 %
IRPCH20	Mar 2020	1,792	94,107	-0.51 %	94,593	1.61 %	93,096	0.49 %	92,645	1.65 %	91,144	2.86	2.90	-0.04	-1.4 %
TMBU20	Sep 2020	0	90,960	0.00 %	90,960	-1.09 %	91,960	12.20 %	81,959	19.28 %	68,709	1.41	1.43	-0.02	-1.4 %
JASH20	Mar 2020	9,055	88,355	2.85 %	85,907	1.17 %	84,911	3.02 %	82,422	3.76 %	79,436	5.47	5.43	0.04	0.74 %
BLANDM20	Jun 2020	2,509	75,379	0.00 %	75,376	0.62 %	74,912	0.08 %	74,854	0.01 %	74,850	1.24	1.24	0	0 %
TMBH20X	Mar 2020	4,622	74,553	6.43 %	70,051	-2.90 %	72,142	-2.75 %	74,185	-8.54 %	81,108	1.42	1.44	-0.02	-1.4 %
GUNKULM20	Jun 2020	0	73,269	0.00 %	73,269	0.00 %	73,269	0.69 %	72,769	-0.68 %	73,269	2.71	2.74	-0.03	-1.1 %
BLANDH20	Mar 2020	559	69,691	0.73 %	69,188	0.77 %	68,656	-0.01 %	68,661	-0.03 %	68,681	1.24	1.23	0.01	0.81 %
TRUEM20	Jun 2020	261	67,074	-0.37 %	67,326	0.00 %	67,327	1.82 %	66,121	0.06 %	66,082	3.92	3.83	0.09	2.35 %
TMBM20X	Jun 2020	2,232	55,748	3.94 %	53,634	10.72 %	48,440	2.12 %	47,434	4.55 %	45,369	1.40	1.40	0	0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MEGA	29.25	1.50	5.41
STA	12.20	0.50	4.27
PTG	15.90	0.60	3.92
ADVANC	204.00	6.00	3.03
AEONTS	161.50	4.50	2.87
PSL	5.40	0.15	2.86
LPN	5.40	0.15	2.86
CBG	92.25	2.25	2.50
EPG	5.10	0.10	2.00
COM7	25.75	0.50	1.98

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HANA	32.50	-2.50	-7.14
BGRIM	54.75	-3.00	-5.19
IVL	29.75	-1.50	-4.80
PLANB	6.75	-0.25	-3.57
GPSC	74.25	-2.75	-3.57
STPI	6.15	-0.20	-3.15
GULF	186.50	-5.50	-2.86
KCE	24.00	-0.70	-2.83
IRPC	2.90	-0.08	-2.68
PRM	5.65	-0.15	-2.59

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
14/02/2020	35,752	43,908	-8,156	30,993	34,490	-3,497	94,847	83,194	11,653	161,592	399,011

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2020	3,033	3,968	-935	5,773	6,928	-1,155	14,121	12,031	2,090	22,927	92,986

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/02/2020	0	0	0	1,358	854	504	1,660	2,164	-504	3,018	27,135