

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Feb-20	14-Feb-20	Change	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20
S50G20	Feb 2020	1,023.80	1,021.30	2.5 0.24 %	63	57.50 %	40	5.26 %	38	2.70 %	37	2.78 %	36
S50H20	Mar 2020	1,020.20	1,019.60	0.6 0.06 %	341,823	-0.90 %	344,939	0.06 %	344,721	0.55 %	342,849	1.48 %	337,835
S50J20	Apr 2020	1,016.00	1,017.70	-1.7 -0.17 %	82	5.13 %	78	-1.27 %	79	0.00 %	79	0.00 %	79
S50M20	Jun 2020	1,016.00	1,015.50	0.5 0.05 %	35,784	-1.27 %	36,245	3.64 %	34,973	-0.83 %	35,266	-1.09 %	35,654
S50U20	Sep 2020	1,011.40	1,010.70	0.7 0.07 %	13,143	1.13 %	12,996	1.21 %	12,841	2.42 %	12,538	1.23 %	12,386
S50Z20	Dec 2020	1,010.20	1,009.50	0.7 0.07 %	4,705	-0.17 %	4,713	4.06 %	4,529	2.05 %	4,438	-7.52 %	4,799

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Feb-20	14-Feb-20	Change	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20
BEAUTYH20	Mar 2020	10,701	2.65	2.60	0.05 1.92 %	20,083	-10.64 %	22,475	-13.57 %	26,004	4.75 %	24,825	8.26 %	22,930
TRUEH20	Mar 2020	8,393	3.91	3.91	0.00 0.00 %	42,840	4.93 %	40,829	-5.72 %	43,306	-2.23 %	44,295	3.51 %	42,793
BTSH20	Mar 2020	7,822	13.01	12.74	0.27 2.12 %	45,366	-11.01 %	50,981	0.23 %	50,865	1.40 %	50,164	0.21 %	50,058
TRUEM20	Jun 2020	5,383	3.93	3.92	0.01 0.26 %	66,550	-0.78 %	67,074	-0.37 %	67,326	0.00 %	67,327	1.82 %	66,121
WHAH20	Mar 2020	5,220	3.44	3.46	-0.02 -0.58 %	32,257	5.22 %	30,658	-4.86 %	32,225	-2.68 %	33,114	-2.75 %	34,049
AAVM20	Jun 2020	5,200	1.69	1.73	-0.04 -2.31 %	8,214	172.53 %	3,014	0.00 %	3,014	0.00 %	3,014	0.13 %	3,010
AOTM20	Jun 2020	3,782	70.57	70.41	0.16 0.23 %	17,887	-16.06 %	21,309	-0.27 %	21,366	4.18 %	20,509	1.09 %	20,288
ITDH20	Mar 2020	3,538	1.58	1.60	-0.02 -1.25 %	11,278	-15.09 %	13,282	-3.73 %	13,797	3.98 %	13,269	12.91 %	11,752
IRPCM20	Jun 2020	3,512	2.79	2.83	-0.04 -1.41 %	19,678	-2.47 %	20,177	-4.60 %	21,151	0.01 %	21,149	2.42 %	20,649
ROBINSH20	Mar 2020	3,502	66.55	67.50	-0.95 -1.41 %	5,743	0.21 %	5,731	0.07 %	5,727	9.57 %	5,227	0.04 %	5,225

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	17-Feb-20	14-Feb-20	Change
SIRIH20	Mar 2020	1,312	417,281	-0.21 %	418,158	-0.14 %	418,760	-0.35 %	420,235	-0.22 %	421,155	0.99	1.02	-0.03 -2.9 %
IRPCH20	Mar 2020	421	94,114	0.01 %	94,107	-0.51 %	94,593	1.61 %	93,096	0.49 %	92,645	2.78	2.86	-0.08 -2.8 %
TMBU20	Sep 2020	1,000	89,960	-1.10 %	90,960	0.00 %	90,960	-1.09 %	91,960	12.20 %	81,959	1.41	1.41	0 0 %
JASH20	Mar 2020	92	88,309	-0.05 %	88,355	2.85 %	85,907	1.17 %	84,911	3.02 %	82,422	5.44	5.47	-0.03 -0.6 %
BLANDM20	Jun 2020	151	75,527	0.20 %	75,379	0.00 %	75,376	0.62 %	74,912	0.08 %	74,854	1.24	1.24	0 0 %
GUNKULM20	Jun 2020	0	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	0.69 %	72,769	2.72	2.71	0.01 0.37 %
TMBH20X	Mar 2020	2,322	72,314	-3.00 %	74,553	6.43 %	70,051	-2.90 %	72,142	-2.75 %	74,185	1.42	1.42	0 0 %
BLANDH20	Mar 2020	2,602	69,026	-0.95 %	69,691	0.73 %	69,188	0.77 %	68,656	-0.01 %	68,661	1.23	1.24	-0.01 -0.8 %
TRUEM20	Jun 2020	5,383	66,550	-0.78 %	67,074	-0.37 %	67,326	0.00 %	67,327	1.82 %	66,121	3.93	3.92	0.01 0.26 %
TMBM20X	Jun 2020	2,007	57,755	3.60 %	55,748	3.94 %	53,634	10.72 %	48,440	2.12 %	47,434	1.40	1.40	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	23.80	1.40	6.25
KCE	25.25	1.25	5.21
ADVANC	214.00	10.00	4.90
INTUCH	57.00	2.00	3.64
GPSC	76.75	2.50	3.37
HANA	33.50	1.00	3.08
BCPG	16.90	0.50	3.05
AEONTS	166.00	4.50	2.79
PSH	15.10	0.40	2.72
TPIPL	1.60	0.04	2.56

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ROBINS	35.50	-14.50	-29.00
SAWAD	76.25	-2.50	-3.17
AAV	1.75	-0.05	-2.78
MTC	66.50	-1.75	-2.56
STA	11.90	-0.30	-2.46
ERW	4.48	-0.10	-2.18
IRPC	2.84	-0.06	-2.07
UNIQ	7.35	-0.15	-2.00
SIRI	1.02	-0.02	-1.92
ITD	1.55	-0.03	-1.90

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
17/02/2020	36,430	28,929	7,501	17,580	22,525	-4,945	58,728	61,284	-2,556	112,738	395,600

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/02/2020	5,833	3,935	1,898	5,068	4,469	599	13,556	16,053	-2,497	24,457	92,152

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/02/2020	0	0	0	2,009	846	1,163	1,389	2,552	-1,163	3,398	26,689