

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Feb-20	17-Feb-20	Change	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20
S50G20	Feb 2020	1,016.30	1,023.80	-7.5 -0.73 %	39	-38.10 %	63	57.50 %	40	5.26 %	38	2.70 %	37
S50H20	Mar 2020	1,012.50	1,020.20	-7.7 -0.75 %	351,378	2.80 %	341,823	-0.90 %	344,939	0.06 %	344,721	0.55 %	342,849
S50J20	Apr 2020	1,008.80	1,016.00	-7.2 -0.71 %	68	-17.07 %	82	5.13 %	78	-1.27 %	79	0.00 %	79
S50M20	Jun 2020	1,008.20	1,016.00	-7.8 -0.77 %	36,906	3.14 %	35,784	-1.27 %	36,245	3.64 %	34,973	-0.83 %	35,266
S50U20	Sep 2020	1,003.80	1,011.40	-7.6 -0.75 %	12,246	-6.82 %	13,143	1.13 %	12,996	1.21 %	12,841	2.42 %	12,538
S50Z20	Dec 2020	1,002.20	1,010.20	-8 -0.79 %	4,957	5.36 %	4,705	-0.17 %	4,713	4.06 %	4,529	2.05 %	4,438

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Feb-20	17-Feb-20	Change	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20
AOTM20	Jun 2020	7,798	69.50	70.57	-1.07 -1.52 %	23,939	33.83 %	17,887	-16.06 %	21,309	-0.27 %	21,366	4.18 %	20,509
JASH20	Mar 2020	6,505	5.46	5.44	0.02 0.37 %	84,805	-3.97 %	88,309	-0.05 %	88,355	2.85 %	85,907	1.17 %	84,911
BEMH20	Mar 2020	5,651	11.06	10.90	0.16 1.47 %	23,168	2.55 %	22,593	0.01 %	22,591	0.00 %	22,591	7.12 %	21,089
ADVANCH20	Mar 2020	4,851	210.50	209.30	1.20 0.57 %	4,827	288.65 %	1,242	11.09 %	1,118	-11.34 %	1,261	-9.22 %	1,389
BEMM20	Jun 2020	3,584	11.00	10.89	0.11 1.01 %	22,904	13.68 %	20,148	0.00 %	20,147	0.11 %	20,124	42.58 %	14,114
TMBH20X	Mar 2020	3,535	1.42	1.42	0.00 0.00 %	70,804	-2.09 %	72,314	-3.00 %	74,553	6.43 %	70,051	-2.90 %	72,142
TMBM20X	Jun 2020	3,009	1.39	1.40	-0.01 -0.71 %	60,764	5.21 %	57,755	3.60 %	55,748	3.94 %	53,634	10.72 %	48,440
IRPCM20	Jun 2020	2,949	2.76	2.79	-0.03 -1.08 %	16,761	-14.82 %	19,678	-2.47 %	20,177	-4.60 %	21,151	0.01 %	21,149
ITDH20	Mar 2020	2,703	1.51	1.58	-0.07 -4.43 %	9,139	-18.97 %	11,278	-15.09 %	13,282	-3.73 %	13,797	3.98 %	13,269
TRUEH20	Mar 2020	2,695	3.84	3.91	-0.07 -1.79 %	40,854	-4.64 %	42,840	4.93 %	40,829	-5.72 %	43,306	-2.23 %	44,295

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	(+/-)	12-Feb-20	18-Feb-20	17-Feb-20	Change
SIRIH20	Mar 2020	1,692	416,468	-0.19 %	417,281	-0.21 %	418,158	-0.14 %	418,760	-0.35 %	420,235	0.99	0.99	0 0 %
IRPCH20	Mar 2020	790	93,460	-0.69 %	94,114	0.01 %	94,107	-0.51 %	94,593	1.61 %	93,096	2.78	2.78	0 0 %
TMBU20	Sep 2020	2,500	90,460	0.56 %	89,960	-1.10 %	90,960	0.00 %	90,960	-1.09 %	91,960	1.41	1.41	0 0 %
JASH20	Mar 2020	6,505	84,805	-3.97 %	88,309	-0.05 %	88,355	2.85 %	85,907	1.17 %	84,911	5.46	5.44	0.02 0.37 %
BLANDM20	Jun 2020	529	76,046	0.69 %	75,527	0.20 %	75,379	0.00 %	75,376	0.62 %	74,912	1.24	1.24	0 0 %
GUNKULM20	Jun 2020	0	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	2.73	2.72	0.01 0.37 %
TMBH20X	Mar 2020	3,535	70,804	-2.09 %	72,314	-3.00 %	74,553	6.43 %	70,051	-2.90 %	72,142	1.42	1.42	0 0 %
BLANDH20	Mar 2020	1,719	69,674	0.94 %	69,026	-0.95 %	69,691	0.73 %	69,188	0.77 %	68,656	1.23	1.23	0 0 %
TRUEM20	Jun 2020	1,572	67,058	0.76 %	66,550	-0.78 %	67,074	-0.37 %	67,326	0.00 %	67,327	3.83	3.93	-0.1 -2.5 %
TMBM20X	Jun 2020	3,009	60,764	5.21 %	57,755	3.60 %	55,748	3.94 %	53,634	10.72 %	48,440	1.39	1.40	-0.01 -0.7 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	12.60	0.70	5.88
KTC	42.25	1.25	3.05
TU	15.70	0.40	2.61
BEM	11.00	0.20	1.85
IRPC	2.88	0.04	1.41
INTUCH	57.75	0.75	1.32
TKN	9.60	0.10	1.05
JAS	5.55	0.05	0.91
GFPT	11.30	0.10	0.89
BLAND	1.25	0.01	0.81

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	6.30	-0.40	-5.97
PTTGC	50.00	-2.50	-4.76
ESSO	7.05	-0.35	-4.73
VGI	8.50	-0.35	-3.95
SPRC	8.75	-0.35	-3.85
COM7	25.25	-1.00	-3.81
CKP	4.10	-0.16	-3.76
AMATA	16.90	-0.60	-3.43
CK	20.50	-0.70	-3.30
ITD	1.50	-0.05	-3.23

## 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
18/02/2020	45,993	47,015	-1,022	34,771	33,413	1,358	85,569	85,905	-336	166,333	405,594

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2020	1,502	3,094	-1,592	3,055	4,403	-1,348	9,930	6,990	2,940	14,487	95,549

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/02/2020	0	0	0	963	2,281	-1,318	3,199	1,881	1,318	4,162	27,977