

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Feb-20	18-Feb-20	Change	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20
S50G20	Feb 2020	1,013.50	1,016.30	-2.8 -0.28 %	44	12.82 %	39	-38.10 %	63	57.50 %	40	5.26 %	38
S50H20	Mar 2020	1,010.80	1,012.50	-1.7 -0.17 %	350,449	-0.26 %	351,378	2.80 %	341,823	-0.90 %	344,939	0.06 %	344,721
S50J20	Apr 2020	1,006.10	1,008.80	-2.7 -0.27 %	84	23.53 %	68	-17.07 %	82	5.13 %	78	-1.27 %	79
S50M20	Jun 2020	1,005.90	1,008.20	-2.3 -0.23 %	40,542	9.85 %	36,906	3.14 %	35,784	-1.27 %	36,245	3.64 %	34,973
S50U20	Sep 2020	1,001.70	1,003.80	-2.1 -0.21 %	12,219	-0.22 %	12,246	-6.82 %	13,143	1.13 %	12,996	1.21 %	12,841
S50Z20	Dec 2020	1,000.30	1,002.20	-1.9 -0.19 %	5,163	4.16 %	4,957	5.36 %	4,705	-0.17 %	4,713	4.06 %	4,529

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Feb-20	18-Feb-20	Change	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20
TMBU20	Sep 2020	21,251	1.39	1.41	-0.02 -1.42 %	72,711	-19.62 %	90,460	0.56 %	89,960	-1.10 %	90,960	0.00 %	90,960
JASH20	Mar 2020	12,017	5.31	5.46	-0.15 -2.75 %	80,792	-4.73 %	84,805	-3.97 %	88,309	-0.05 %	88,355	2.85 %	85,907
IRPCU20	Sep 2020	10,020	2.74	2.77	-0.03 -1.08 %	7,501	151.63 %	2,981	51.70 %	1,965	1.03 %	1,945	-46.36 %	3,626
TMBH20X	Mar 2020	6,393	1.40	1.42	-0.02 -1.41 %	72,158	1.91 %	70,804	-2.09 %	72,314	-3.00 %	74,553	6.43 %	70,051
WHAH20	Mar 2020	6,245	3.33	3.34	-0.01 -0.30 %	30,633	-5.08 %	32,272	0.05 %	32,257	5.22 %	30,658	-4.86 %	32,225
SCBH20X	Mar 2020	5,122	101.99	99.69	2.30 2.31 %	5,567	50.26 %	3,705	-3.24 %	3,829	1.59 %	3,769	0.45 %	3,752
AOTM20	Jun 2020	4,761	68.00	69.50	-1.50 -2.16 %	23,112	-3.45 %	23,939	33.83 %	17,887	-16.06 %	21,309	-0.27 %	21,366
ADVANCH20	Mar 2020	4,371	209.00	210.50	-1.50 -0.71 %	1,155	-76.07 %	4,827	288.65 %	1,242	11.09 %	1,118	-11.34 %	1,261
BEAUTYH20	Mar 2020	4,279	2.61	2.60	0.01 0.38 %	16,364	-18.51 %	20,080	-0.01 %	20,083	-10.64 %	22,475	-13.57 %	26,004
GUNKULZ20	Dec 2020	4,000	2.65	2.74	-0.09 -3.28 %	6,000	200.00 %	2,000	300.00 %	500	0.00 %	0	0.00 %	0

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	(+/-)	13-Feb-20	19-Feb-20	18-Feb-20	Change
SIRIH20	Mar 2020	45	416,486	0.00 %	416,468	-0.19 %	417,281	-0.21 %	418,158	-0.14 %	418,760	0.98	0.99	-0.01 -1.0 %
IRPCH20	Mar 2020	689	93,975	0.55 %	93,460	-0.69 %	94,114	0.01 %	94,107	-0.51 %	94,593	2.78	2.78	0 0 %
JASH20	Mar 2020	12,017	80,792	-4.73 %	84,805	-3.97 %	88,309	-0.05 %	88,355	2.85 %	85,907	5.31	5.46	-0.2 -2.8 %
BLANDM20	Jun 2020	514	75,552	-0.65 %	76,046	0.69 %	75,527	0.20 %	75,379	0.00 %	75,376	1.20	1.24	-0.04 -3.2 %
GUNKULM20	Jun 2020	0	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	2.65	2.73	-0.08 -2.9 %
TMBU20	Sep 2020	21,251	72,711	-19.62 %	90,460	0.56 %	89,960	-1.10 %	90,960	0.00 %	90,960	1.39	1.41	-0.02 -1.4 %
TMBH20X	Mar 2020	6,393	72,158	1.91 %	70,804	-2.09 %	72,314	-3.00 %	74,553	6.43 %	70,051	1.40	1.42	-0.02 -1.4 %
BLANDH20	Mar 2020	548	69,168	-0.73 %	69,674	0.94 %	69,026	-0.95 %	69,691	0.73 %	69,188	1.22	1.23	-0.01 -0.8 %
TRUEM20	Jun 2020	3,943	63,163	-5.81 %	67,058	0.76 %	66,550	-0.78 %	67,074	-0.37 %	67,326	3.74	3.83	-0.09 -2.4 %
TMBM20X	Jun 2020	1,017	61,780	1.67 %	60,764	5.21 %	57,755	3.60 %	55,748	3.94 %	53,634	1.40	1.39	0.01 0.72 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SCB	102.50	3.50	3.54
HANA	33.75	1.00	3.05
PTT	44.00	1.25	2.92
IVL	30.75	0.75	2.50
SAMART	8.35	0.20	2.45
MAJOR	23.20	0.50	2.20
CPF	29.00	0.50	1.75
BDMS	24.60	0.40	1.65
MINT	32.75	0.50	1.55
PTTEP	125.00	1.50	1.21

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	21.80	-2.00	-8.40
BGRIM	52.00	-3.50	-6.31
DTAC	39.25	-2.50	-5.99
GPSC	71.75	-4.00	-5.28
MTC	61.50	-3.25	-5.02
GULF	179.00	-9.00	-4.79
EA	45.50	-2.25	-4.71
SAWAD	71.25	-3.25	-4.36
AAV	1.66	-0.07	-4.05
GUNKUL	2.64	-0.08	-2.94

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
19/02/2020	55,765	51,432	4,333	31,923	36,279	-4,356	88,680	88,657	23	176,368	408,501

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2020	8,519	6,819	1,700	11,506	8,983	2,523	20,084	24,307	-4,223	40,109	92,888

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/02/2020	0	0	0	740	2,009	-1,269	3,258	1,989	1,269	3,998	28,398