

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Feb-20	19-Feb-20	Change	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20
S50G20	Feb 2020	1,000.50	1,013.50	-13 -1.28 %	34	-22.73 %	44	12.82 %	39	-38.10 %	63	57.50 %	40
S50H20	Mar 2020	995.90	1,010.80	-14.9 -1.47 %	361,867	3.26 %	350,449	-0.26 %	351,378	2.80 %	341,823	-0.90 %	344,939
S50J20	Apr 2020	993.60	1,006.10	-12.5 -1.24 %	78	-7.14 %	84	23.53 %	68	-17.07 %	82	5.13 %	78
S50M20	Jun 2020	991.80	1,005.90	-14.1 -1.4 %	39,254	-3.18 %	40,542	9.85 %	36,906	3.14 %	35,784	-1.27 %	36,245
S50U20	Sep 2020	987.40	1,001.70	-14.3 -1.43 %	12,523	2.49 %	12,219	-0.22 %	12,246	-6.82 %	13,143	1.13 %	12,996
S50Z20	Dec 2020	985.90	1,000.30	-14.4 -1.44 %	5,269	2.05 %	5,163	4.16 %	4,957	5.36 %	4,705	-0.17 %	4,713

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Feb-20	19-Feb-20	Change	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20
AOTM20	Jun 2020	15,875	64.75	68.00	-3.25 -4.78 %	11,845	-48.75 %	23,112	-3.45 %	23,939	33.83 %	17,887	-16.06 %	21,309
JASH20	Mar 2020	14,064	5.30	5.31	-0.01 -0.19 %	75,754	-6.24 %	80,792	-4.73 %	84,805	-3.97 %	88,309	-0.05 %	88,355
IRPCH20	Mar 2020	11,476	2.72	2.78	-0.06 -2.16 %	103,793	10.45 %	93,975	0.55 %	93,460	-0.69 %	94,114	0.01 %	94,107
BEAUTYH20	Mar 2020	10,199	2.49	2.61	-0.12 -4.60 %	10,611	-35.16 %	16,364	-18.51 %	20,080	-0.01 %	20,083	-10.64 %	22,475
BLANDM20	Jun 2020	9,047	1.23	1.20	0.03 2.50 %	75,556	0.01 %	75,552	-0.65 %	76,046	0.69 %	75,527	0.20 %	75,379
TMBU20	Sep 2020	6,500	1.34	1.39	-0.05 -3.60 %	69,711	-4.13 %	72,711	-19.62 %	90,460	0.56 %	89,960	-1.10 %	90,960
AOTH20	Mar 2020	5,684	64.57	67.30	-2.73 -4.06 %	4,560	-20.35 %	5,725	6.43 %	5,379	-6.84 %	5,774	5.02 %	5,498
IRPCU20	Sep 2020	4,027	2.68	2.74	-0.06 -2.19 %	9,528	27.02 %	7,501	151.63 %	2,981	51.70 %	1,965	1.03 %	1,945
SUPERH20	Mar 2020	4,000	0.50	0.50	0.00 0.00 %	37,038	-5.12 %	39,038	0.00 %	39,038	0.00 %	39,038	0.00 %	39,038
AAVM20	Jun 2020	3,306	1.59	1.61	-0.02 -1.24 %	9,735	51.38 %	6,431	-21.69 %	8,212	-0.02 %	8,214	172.53 %	3,014
BEMH20	Mar 2020	3,306	10.83	11.00	-0.17 -1.55 %	23,268	7.67 %	21,611	-6.72 %	23,168	2.55 %	22,593	0.01 %	22,591

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	(+/-)	14-Feb-20	20-Feb-20	19-Feb-20	Change
SIRIH20	Mar 2020	558	416,017	-0.11 %	416,486	0.00 %	416,468	-0.19 %	417,281	-0.21 %	418,158	0.98	0.98	0 0 %
IRPCH20	Mar 2020	11,476	103,793	10.45 %	93,975	0.55 %	93,460	-0.69 %	94,114	0.01 %	94,107	2.72	2.78	-0.06 -2.2 %
JASH20	Mar 2020	14,064	75,754	-6.24 %	80,792	-4.73 %	84,805	-3.97 %	88,309	-0.05 %	88,355	5.30	5.31	-0.01 -0.2 %
BLANDM20	Jun 2020	9,047	75,556	0.01 %	75,552	-0.65 %	76,046	0.69 %	75,527	0.20 %	75,379	1.23	1.20	0.03 2.5 %
GUNKULM20	Jun 2020	1,005	72,764	-0.69 %	73,269	0.00 %	73,269	0.00 %	73,269	0.00 %	73,269	2.62	2.65	-0.03 -1.1 %
TMBH20X	Mar 2020	3,287	71,627	-0.74 %	72,158	1.91 %	70,804	-2.09 %	72,314	-3.00 %	74,553	1.35	1.40	-0.05 -3.6 %
TMBU20	Sep 2020	6,500	69,711	-4.13 %	72,711	-19.62 %	90,460	0.56 %	89,960	-1.10 %	90,960	1.34	1.39	-0.05 -3.6 %
BLANDH20	Mar 2020	346	69,313	0.21 %	69,168	-0.73 %	69,674	0.94 %	69,026	-0.95 %	69,691	1.22	1.22	0 0 %
TMBM20X	Jun 2020	1,070	62,806	1.66 %	61,780	1.67 %	60,764	5.21 %	57,755	3.60 %	55,748	1.36	1.40	-0.04 -2.9 %

TRUEM20 Jun 2020 563 62,717 -0.71% 63,163 -5.81% 67,058 0.76% 66,550 -0.78% 67,074 3.78 3.74 0.04 1.07%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	9.00	0.30	3.45
KCE	24.70	0.50	2.07
PTG	16.00	0.30	1.91
GPSC	73.00	1.25	1.74
PTT	44.75	0.75	1.70
CENDEL	21.20	0.30	1.44
TCAP	55.75	0.75	1.36
KTC	41.75	0.50	1.21
EA	46.00	0.50	1.10
RS	10.60	0.10	0.95

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	64.50	-3.25	-4.80
SCB	97.75	-4.75	-4.63
BEAUTY	2.48	-0.12	-4.62
MINT	31.50	-1.25	-3.82
THAI	5.10	-0.20	-3.77
KBANK	134.00	-5.00	-3.60
TMB	1.34	-0.05	-3.60
BEM	10.70	-0.30	-2.73
MEGA	28.25	-0.75	-2.59
PLANB	6.00	-0.15	-2.44

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
20/02/2020	65,395	87,409	-22,014	52,903	50,920	1,983	152,711	132,680	20,031	271,009	419,025

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/02/2020	5,956	6,557	-601	8,874	9,512	-638	19,246	18,007	1,239	34,076	94,317

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/02/2020	0	0	0	5,096	7,709	-2,613	10,311	7,698	2,613	15,407	28,970