

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		21-Feb-20	20-Feb-20	Change	21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20
S50G20	Feb 2020	1,003.20	1,000.50	2.7 0.27 %	35	2.94 %	34	-22.73 %	44	12.82 %	39	-38.10 %	63
S50H20	Mar 2020	1,000.80	995.90	4.9 0.49 %	364,761	0.80 %	361,867	3.26 %	350,449	-0.26 %	351,378	2.80 %	341,823
S50J20	Apr 2020	999.70	993.60	6.1 0.61 %	83	6.41 %	78	-7.14 %	84	23.53 %	68	-17.07 %	82
S50M20	Jun 2020	995.90	991.80	4.1 0.41 %	39,543	0.74 %	39,254	-3.18 %	40,542	9.85 %	36,906	3.14 %	35,784
S50U20	Sep 2020	991.90	987.40	4.5 0.46 %	12,208	-2.52 %	12,523	2.49 %	12,219	-0.22 %	12,246	-6.82 %	13,143
S50Z20	Dec 2020	990.40	985.90	4.5 0.46 %	5,276	0.13 %	5,269	2.05 %	5,163	4.16 %	4,957	5.36 %	4,705

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			21-Feb-20	20-Feb-20	Change	21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20
IRPCH20	Mar 2020	13,942	2.58	2.72	-0.14 -5.15 %	92,332	-11.04 %	103,793	10.45 %	93,975	0.55 %	93,460	-0.69 %	94,114
AOTM20	Jun 2020	10,131	65.70	64.75	0.95 1.47 %	7,925	-33.09 %	11,845	-48.75 %	23,112	-3.45 %	23,939	33.83 %	17,887
ROBINSM20	Jun 2020	9,211	41.80	41.65	0.15 0.36 %	5,542	-2.14 %	5,663	-4.10 %	5,905	42.32 %	4,149	0.05 %	4,147
CPFH20	Mar 2020	7,455	29.75	28.68	1.07 3.73 %	24,183	2.89 %	23,504	-7.61 %	25,440	0.70 %	25,262	0.49 %	25,139
BANPUH20	Mar 2020	6,307	9.08	9.89	-0.81 -8.19 %	9,394	-12.98 %	10,795	6.00 %	10,184	-2.03 %	10,395	-0.01 %	10,396
CPFU20	Sep 2020	5,503	29.55	28.50	1.05 3.68 %	226	-96.05 %	5,724	0.00 %	5,724	-1.72 %	5,824	0.00 %	5,824
LHU20	Sep 2020	5,001	8.99	9.45	-0.46 -4.87 %	15,646	0.01 %	15,645	0.01 %	15,644	0.01 %	15,643	0.01 %	15,642
BTSH20	Mar 2020	4,924	12.92	12.70	0.22 1.73 %	44,817	0.52 %	44,583	-1.32 %	45,181	0.01 %	45,176	-0.42 %	45,366
BEMM20	Jun 2020	4,813	10.81	10.73	0.08 0.75 %	29,066	19.81 %	24,260	2.10 %	23,762	3.75 %	22,904	13.68 %	20,148
BANPUM20	Jun 2020	4,080	8.95	9.75	-0.80 -8.21 %	8,751	-11.61 %	9,900	0.05 %	9,895	0.00 %	9,895	0.00 %	9,895

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	(+/-)	17-Feb-20	21-Feb-20	20-Feb-20	Change
SIRIH20	Mar 2020	2,018	418,031	0.48 %	416,017	-0.11 %	416,486	0.00 %	416,468	-0.19 %	417,281	0.97	0.98	-0.01 -1.0 %
IRPCH20	Mar 2020	13,942	92,332	-11.04 %	103,793	10.45 %	93,975	0.55 %	93,460	-0.69 %	94,114	2.58	2.72	-0.1 -5.2 %
JASH20	Mar 2020	3,011	74,765	-1.31 %	75,754	-6.24 %	80,792	-4.73 %	84,805	-3.97 %	88,309	5.39	5.30	0.09 1.7 %
BLANDM20	Jun 2020	1,508	74,062	-1.98 %	75,556	0.01 %	75,552	-0.65 %	76,046	0.69 %	75,527	1.21	1.23	-0.02 -1.6 %
GUNKULM20	Jun 2020	20	72,768	0.01 %	72,764	-0.69 %	73,269	0.00 %	73,269	0.00 %	73,269	2.61	2.62	-0.01 -0.4 %
TMBH20X	Mar 2020	578	71,723	0.13 %	71,627	-0.74 %	72,158	1.91 %	70,804	-2.09 %	72,314	1.35	1.35	0 0 %
TMBU20	Sep 2020	7	69,718	0.01 %	69,711	-4.13 %	72,711	-19.62 %	90,460	0.56 %	89,960	1.34	1.34	0 0 %
BLANDH20	Mar 2020	2,176	68,210	-1.59 %	69,313	0.21 %	69,168	-0.73 %	69,674	0.94 %	69,026	1.20	1.22	-0.02 -1.6 %
TMBM20X	Jun 2020	608	62,880	0.12 %	62,806	1.66 %	61,780	1.67 %	60,764	5.21 %	57,755	1.35	1.36	-0.01 -0.7 %
TRUEM20	Jun 2020	1,105	62,663	-0.09 %	62,717	-0.71 %	63,163	-5.81 %	67,058	0.76 %	66,550	3.72	3.78	-0.06 -1.6 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	73.50	3.75	5.38
CPF	29.75	1.00	3.48
STA	12.70	0.40	3.25
INTUCH	59.25	1.75	3.04
CK	21.00	0.60	2.94
STEC	16.50	0.40	2.48
ADVANC	211.00	5.00	2.43
GPSC	74.75	1.75	2.40
BTS	12.90	0.30	2.38
EA	47.00	1.00	2.17

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	9.10	-0.75	-7.61
CBG	83.00	-4.50	-5.14
IRPC	2.68	-0.14	-4.96
BEAUTY	2.36	-0.12	-4.84
GLOBAL	13.30	-0.50	-3.62
AAV	1.61	-0.06	-3.59
MAJOR	22.10	-0.70	-3.07
THAI	4.98	-0.12	-2.35
HMPRO	13.60	-0.30	-2.16
TTW	14.10	-0.30	-2.08

## 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
21/02/2020	80,704	58,018	22,686	47,988	48,063	-75	117,638	140,249	-22,611	246,330	421,906

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2020	9,753	13,583	-3,830	15,224	14,867	357	30,388	26,915	3,473	55,365	92,620

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/02/2020	0	0	0	5,174	5,495	-321	9,010	8,689	321	14,184	30,486