

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Feb-20	21-Feb-20	Change	24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20
S50G20	Feb 2020	957.00	1,003.20	-46.2 -4.61 %	43	22.86 %	35	2.94 %	34	-22.73 %	44	12.82 %	39
S50H20	Mar 2020	953.60	1,000.80	-47.2 -4.72 %	362,923	-0.50 %	364,761	0.80 %	361,867	3.26 %	350,449	-0.26 %	351,378
S50J20	Apr 2020	953.60	999.70	-46.1 -4.61 %	72	-13.25 %	83	6.41 %	78	-7.14 %	84	23.53 %	68
S50M20	Jun 2020	948.30	995.90	-47.6 -4.78 %	38,943	-1.52 %	39,543	0.74 %	39,254	-3.18 %	40,542	9.85 %	36,906
S50U20	Sep 2020	943.90	991.90	-48 -4.84 %	10,973	-10.12 %	12,208	-2.52 %	12,523	2.49 %	12,219	-0.22 %	12,246
S50Z20	Dec 2020	943.20	990.40	-47.2 -4.77 %	5,158	-2.24 %	5,276	0.13 %	5,269	2.05 %	5,163	4.16 %	4,957

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Feb-20	21-Feb-20	Change	24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20
IRPCH20	Mar 2020	17,612	2.40	2.58	-0.18 -6.98 %	74,943	-18.83 %	92,332	-11.04 %	103,793	10.45 %	93,975	0.55 %	93,460
TMBU20	Sep 2020	14,550	1.23	1.34	-0.11 -8.21 %	55,168	-20.87 %	69,718	0.01 %	69,711	-4.13 %	72,711	-19.62 %	90,460
LHU20	Sep 2020	13,525	8.84	8.99	-0.15 -1.67 %	7,170	-54.17 %	15,646	0.01 %	15,645	0.01 %	15,644	0.01 %	15,643
BLANDH20	Mar 2020	11,742	1.15	1.20	-0.05 -4.17 %	57,984	-14.99 %	68,210	-1.59 %	69,313	0.21 %	69,168	-0.73 %	69,674
TMBH20X	Mar 2020	10,781	1.24	1.35	-0.11 -8.15 %	63,717	-11.16 %	71,723	0.13 %	71,627	-0.74 %	72,158	1.91 %	70,804
TKNM20	Jun 2020	9,953	8.99	9.58	-0.59 -6.16 %	18,948	-23.89 %	24,897	0.00 %	24,896	0.00 %	24,895	0.00 %	24,895
BTSH20	Mar 2020	9,101	12.32	12.92	-0.60 -4.64 %	38,078	-15.04 %	44,817	0.52 %	44,583	-1.32 %	45,181	0.01 %	45,176
TRUEM20	Jun 2020	7,553	3.57	3.72	-0.15 -4.03 %	56,152	-10.39 %	62,663	-0.09 %	62,717	-0.71 %	63,163	-5.81 %	67,058
WHAH20	Mar 2020	7,137	3.08	3.35	-0.27 -8.06 %	25,832	-20.00 %	32,292	0.99 %	31,976	4.38 %	30,633	-5.08 %	32,272
BEMH20	Mar 2020	5,836	10.40	10.87	-0.47 -4.32 %	20,299	-11.41 %	22,913	-1.53 %	23,268	7.67 %	21,611	-6.72 %	23,168

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20	(+/-)	19-Feb-20	(+/-)	18-Feb-20	24-Feb-20	21-Feb-20	Change
SIRIH20	Mar 2020	135	418,006	-0.01 %	418,031	0.48 %	416,017	-0.11 %	416,486	0.00 %	416,468	0.95	0.97	-0.02 -2.1 %
JASH20	Mar 2020	4,020	75,755	1.32 %	74,765	-1.31 %	75,754	-6.24 %	80,792	-4.73 %	84,805	5.20	5.39	-0.2 -3.5 %
IRPCH20	Mar 2020	17,612	74,943	-18.83 %	92,332	-11.04 %	103,793	10.45 %	93,975	0.55 %	93,460	2.40	2.58	-0.2 -7 %
GUNKULM20	Jun 2020	500	73,268	0.69 %	72,768	0.01 %	72,764	-0.69 %	73,269	0.00 %	73,269	2.49	2.61	-0.1 -4.6 %
BLANDM20	Jun 2020	5,073	69,135	-6.65 %	74,062	-1.98 %	75,556	0.01 %	75,552	-0.65 %	76,046	1.16	1.21	-0.05 -4.1 %
TMBH20X	Mar 2020	10,781	63,717	-11.16 %	71,723	0.13 %	71,627	-0.74 %	72,158	1.91 %	70,804	1.24	1.35	-0.1 -8.2 %
TMBM20X	Jun 2020	912	62,632	-0.39 %	62,880	0.12 %	62,806	1.66 %	61,780	1.67 %	60,764	1.25	1.35	-0.1 -7.4 %
BLANDH20	Mar 2020	11,742	57,984	-14.99 %	68,210	-1.59 %	69,313	0.21 %	69,168	-0.73 %	69,674	1.15	1.20	-0.05 -4.2 %
TRUEM20	Jun 2020	7,553	56,152	-10.39 %	62,663	-0.09 %	62,717	-0.71 %	63,163	-5.81 %	67,058	3.57	3.72	-0.2 -4.0 %
SIRIM20	Jun 2020	59	56,049	0.10 %	55,992	0.00 %	55,992	2.23 %	54,769	1.93 %	53,734	0.96	0.94	0.02 2.13 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GULF	185.50	3.50	1.92
RATCH	63.75	0.50	0.79
KCE	24.50	-0.30	-1.21
EGCO	285.00	-4.00	-1.38
RS	10.40	-0.20	-1.89
PSH	14.70	-0.30	-2.00
INTUCH	58.00	-1.25	-2.11
TCAP	54.25	-1.25	-2.25
TASCO	21.60	-0.50	-2.26
ADVANC	206.00	-5.00	-2.37

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	4.30	-0.70	-14.00
CRC	36.50	-4.75	-11.52
VGI	7.25	-0.90	-11.04
SPRC	7.90	-0.95	-10.73
MINT	28.75	-3.25	-10.16
THAI	4.50	-0.48	-9.64
CBG	75.25	-7.75	-9.34
BEAUTY	2.14	-0.22	-9.32
BANPU	8.30	-0.80	-8.79
PTG	14.60	-1.40	-8.75

## 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
24/02/2020	92,885	89,968	2,917	59,991	60,756	-765	147,635	149,787	-2,152	300,511	418,112

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2020	24,657	15,023	9,634	20,782	19,523	1,259	38,263	49,156	-10,893	83,702	79,295

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/02/2020	0	0	0	3,395	4,658	-1,263	7,685	6,422	1,263	11,080	31,798