

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Feb-20	25-Feb-20	Change	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20
S50G20	Feb 2020	922.30	965.30	-43 -4.45 %	37	12.12 %	33	-23.26 %	43	22.86 %	35	2.94 %	34
S50H20	Mar 2020	918.90	962.10	-43.2 -4.49 %	352,089	-0.27 %	353,046	-2.72 %	362,923	-0.50 %	364,761	0.80 %	361,867
S50J20	Apr 2020	914.30	958.30	-44 -4.59 %	94	9.30 %	86	19.44 %	72	-13.25 %	83	6.41 %	78
S50M20	Jun 2020	912.80	956.70	-43.9 -4.59 %	37,747	-1.15 %	38,186	-1.94 %	38,943	-1.52 %	39,543	0.74 %	39,254
S50U20	Sep 2020	907.70	952.10	-44.4 -4.66 %	11,635	3.38 %	11,255	2.57 %	10,973	-10.12 %	12,208	-2.52 %	12,523
S50Z20	Dec 2020	907.20	951.00	-43.8 -4.61 %	5,141	-0.12 %	5,147	-0.21 %	5,158	-2.24 %	5,276	0.13 %	5,269

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Feb-20	25-Feb-20	Change	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20
BLANDM20	Jun 2020	33,197	1.04	1.16	-0.12 10.34 %	36,901	-46.31 %	68,732	-0.58 %	69,135	-6.65 %	74,062	-1.98 %	75,556
SIRIH20	Mar 2020	18,244	0.77	0.91	-0.14 15.38 %	396,964	-3.94 %	413,246	-1.14 %	418,006	-0.01 %	418,031	0.48 %	416,017
SUPERH20	Mar 2020	15,060	0.41	0.46	-0.05 10.87 %	20,684	-38.70 %	33,743	-2.88 %	34,745	-6.19 %	37,038	0.00 %	37,038
IRPCH20	Mar 2020	13,444	2.20	2.46	-0.26 10.57 %	62,711	-9.87 %	69,579	-7.16 %	74,943	-18.83 %	92,332	-11.04 %	103,793
JASH20	Mar 2020	12,046	4.85	5.20	-0.35 -6.73 %	92,251	9.48 %	84,261	11.23 %	75,755	1.32 %	74,765	-1.31 %	75,754
TRUEM20	Jun 2020	11,608	3.21	3.43	-0.22 -6.41 %	46,034	-19.96 %	57,517	2.43 %	56,152	-10.39 %	62,663	-0.09 %	62,717
APH20	Mar 2020	11,311	6.50	6.83	-0.33 -4.83 %	22,871	-33.06 %	34,166	0.05 %	34,148	0.01 %	34,145	0.01 %	34,143
LHU20	Sep 2020	10,034	8.19	8.37	-0.18 -2.15 %	7,039	-1.83 %	7,170	0.00 %	7,170	-54.17 %	15,646	0.01 %	15,645
BLANDH20	Mar 2020	9,359	1.04	1.15	-0.11 -9.57 %	41,969	-13.54 %	48,542	-16.28 %	57,984	-14.99 %	68,210	-1.59 %	69,313
WHAH20	Mar 2020	8,733	2.90	3.14	-0.24 -7.64 %	18,651	-23.61 %	24,417	-5.48 %	25,832	-20.00 %	32,292	0.99 %	31,976

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20	(+/-)	20-Feb-20	26-Feb-20	25-Feb-20	Change
SIRIH20	Mar 2020	18,244	396,964	-3.94 %	413,246	-1.14 %	418,006	-0.01 %	418,031	0.48 %	416,017	0.77	0.91	-0.1 -15 %
JASH20	Mar 2020	12,046	92,251	9.48 %	84,261	11.23 %	75,755	1.32 %	74,765	-1.31 %	75,754	4.85	5.20	-0.4 -6.7 %
GUNKULM20	Jun 2020	595	72,843	-0.58 %	73,268	0.00 %	73,268	0.69 %	72,768	0.01 %	72,764	2.41	2.42	-0.01 -0.4 %
IRPCH20	Mar 2020	13,444	62,711	-9.87 %	69,579	-7.16 %	74,943	-18.83 %	92,332	-11.04 %	103,793	2.20	2.46	-0.3 -11 %
TMBM20X	Jun 2020	7,513	54,676	-11.38 %	61,699	-1.49 %	62,632	-0.39 %	62,880	0.12 %	62,806	1.08	1.24	-0.2 -13 %
TMBH20X	Mar 2020	8,681	53,223	-9.50 %	58,813	-7.70 %	63,717	-11.16 %	71,723	0.13 %	71,627	1.09	1.23	-0.1 -11 %
SIRIM20	Jun 2020	1,050	52,440	-1.85 %	53,427	-4.68 %	56,049	0.10 %	55,992	0.00 %	55,992	0.75	0.92	-0.2 -18 %
BANPUU20	Sep 2020	35	51,398	0.06 %	51,368	0.20 %	51,266	0.20 %	51,164	-0.19 %	51,259	7.00	7.92	-0.9 -12 %
TMBU20	Sep 2020	5,081	46,297	-3.06 %	47,758	-13.43 %	55,168	-20.87 %	69,718	0.01 %	69,711	1.08	1.22	-0.1 -11 %
TRUEM20	Jun 2020	11,608	46,034	-19.96 %	57,517	2.43 %	56,152	-10.39 %	62,663	-0.09 %	62,717	3.21	3.43	-0.2 -6.4 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	12.60	0.10	0.80
S	2.14	0.00	0.00
GUNKUL	2.40	-0.02	-0.83
BEC	4.20	-0.04	-0.94
SPALI	16.20	-0.20	-1.22
TTW	13.80	-0.30	-2.13
PTT	41.50	-1.00	-2.35
TKN	8.20	-0.20	-2.38
CPALL	66.75	-2.00	-2.91
EGCO	282.00	-9.00	-3.09

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
LPN	4.24	-0.91	-17.67
AAV	1.24	-0.19	-13.29
KCE	21.70	-3.30	-13.20
IRPC	2.24	-0.34	-13.18
SIRI	0.81	-0.12	-12.90
TMB	1.07	-0.15	-12.30
BLAND	1.06	-0.13	-10.92
SUPER	0.41	-0.05	-10.87
PLANB	5.00	-0.60	-10.71
THAI	4.02	-0.44	-9.87

## 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
26/02/2020	133,115	133,171	-56	77,120	84,577	-7,457	229,243	221,730	7,513	439,478	406,743

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/02/2020	16,157	26,875	-10,718	20,499	21,670	-1,171	43,012	31,123	11,889	79,668	99,091

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/02/2020	0	0	0	11,293	11,663	-370	7,001	6,631	370	18,294	33,602