

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Feb-20	26-Feb-20	Change	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20
S50H20	Mar 2020	932.60	918.90	13.7 1.49 %	360,092	2.27 %	352,089	-0.27 %	353,046	-2.72 %	362,923	-0.50 %	364,761
S50J20	Apr 2020	926.80	914.30	12.5 1.37 %	104	10.64 %	94	9.30 %	86	19.44 %	72	-13.25 %	83
S50M20	Jun 2020	926.30	912.80	13.5 1.48 %	39,575	4.84 %	37,747	-1.15 %	38,186	-1.94 %	38,943	-1.52 %	39,543
S50U20	Sep 2020	920.50	907.70	12.8 1.41 %	12,518	7.59 %	11,635	3.38 %	11,255	2.57 %	10,973	-10.12 %	12,208
S50Z20	Dec 2020	919.30	907.20	12.1 1.33 %	5,406	5.15 %	5,141	-0.12 %	5,147	-0.21 %	5,158	-2.24 %	5,276

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Feb-20	26-Feb-20	Change	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20
SIRIH20	Mar 2020	81,475	0.76	0.77	-0.01 -1.30 %	319,768	-19.45 %	396,964	-3.94 %	413,246	-1.14 %	418,006	-0.01 %	418,031
BLANDM20	Jun 2020	13,290	1.01	1.04	-0.03 -2.88 %	23,973	-35.03 %	36,901	-46.31 %	68,732	-0.58 %	69,135	-6.65 %	74,062
BLANDZ20	Dec 2020	12,515	0.93	0.99	-0.06 -6.06 %	7,451	7.19 %	6,951	516.67 %	18	0.00 %	18	0.00 %	18
BEAUTYM20	Jun 2020	12,003	2.05	1.86	0.19 10.22 %	9,245	-51.97 %	19,248	17.74 %	16,348	0.96 %	16,193	-3.00 %	16,693
APH20	Mar 2020	11,681	6.50	6.50	0.00 0.00 %	11,356	-50.35 %	22,871	-33.06 %	34,166	0.05 %	34,148	0.01 %	34,145
BLANDH20	Mar 2020	10,611	0.99	1.04	-0.05 -4.81 %	38,045	-9.35 %	41,969	-13.54 %	48,542	-16.28 %	57,984	-14.99 %	68,210
TRUEM20	Jun 2020	10,076	3.31	3.21	0.10 3.12 %	36,002	-21.79 %	46,034	-19.96 %	57,517	2.43 %	56,152	-10.39 %	62,663
TMBM20X	Jun 2020	9,172	1.14	1.08	0.06 5.56 %	47,686	-12.78 %	54,676	-11.38 %	61,699	-1.49 %	62,632	-0.39 %	62,880
SUPERM20	Jun 2020	9,023	0.41	0.41	0.00 0.00 %	17,094	-34.44 %	26,074	18.12 %	22,074	4.41 %	21,142	4.96 %	20,142
JASH20	Mar 2020	8,618	5.04	4.85	0.19 3.92 %	96,808	4.94 %	92,251	9.48 %	84,261	11.23 %	75,755	1.32 %	74,765

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	(+/-)	21-Feb-20	27-Feb-20	26-Feb-20	Change
SIRIH20	Mar 2020	81,475	319,768	-19.45 %	396,964	-3.94 %	413,246	-1.14 %	418,006	-0.01 %	418,031	0.76	0.77	-0.01 -1.3 %
JASH20	Mar 2020	8,618	96,808	4.94 %	92,251	9.48 %	84,261	11.23 %	75,755	1.32 %	74,765	5.04	4.85	0.2 3.92 %
GUNKULM20	Jun 2020	4,039	70,881	-2.69 %	72,843	-0.58 %	73,268	0.00 %	73,268	0.69 %	72,768	2.33	2.41	-0.08 -3.3 %
IRPCH20	Mar 2020	4,277	59,225	-5.56 %	62,711	-9.87 %	69,579	-7.16 %	74,943	-18.83 %	92,332	2.33	2.20	0.1 5.91 %
SIRIM20	Jun 2020	1,247	52,062	-0.72 %	52,440	-1.85 %	53,427	-4.68 %	56,049	0.10 %	55,992	0.77	0.75	0.02 2.67 %
BANPUU20	Sep 2020	31	51,411	0.03 %	51,398	0.06 %	51,368	0.20 %	51,266	0.20 %	51,164	7.05	7.00	0.05 0.71 %
TMBH20X	Mar 2020	3,004	50,910	-4.35 %	53,223	-9.50 %	58,813	-7.70 %	63,717	-11.16 %	71,723	1.14	1.09	0.05 4.59 %
TMBU20	Sep 2020	5,558	48,739	5.27 %	46,297	-3.06 %	47,758	-13.43 %	55,168	-20.87 %	69,718	1.13	1.08	0.05 4.63 %
TMBM20X	Jun 2020	9,172	47,686	-12.78 %	54,676	-11.38 %	61,699	-1.49 %	62,632	-0.39 %	62,880	1.14	1.08	0.06 5.56 %
BLANDH20	Mar 2020	10,611	38,045	-9.35 %	41,969	-13.54 %	48,542	-16.28 %	57,984	-14.99 %	68,210	0.99	1.04	-0.05 -4.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BH	130.00	18.00	16.07
GLOBAL	13.60	1.00	7.94
STA	12.30	0.90	7.89
KCE	23.20	1.50	6.91
HMPRO	12.90	0.80	6.61
TMB	1.14	0.07	6.54
PTG	14.70	0.90	6.52
KBANK	122.50	7.00	6.06
BDMS	23.20	1.30	5.94
MEGA	26.25	1.45	5.85

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EA	42.50	-2.00	-4.49
SIRI	0.78	-0.03	-3.70
BLAND	1.05	-0.01	-0.94
ORI	5.40	-0.05	-0.92
RATCH	61.75	-0.50	-0.80
TOP	44.75	-0.25	-0.56
TCAP	53.25	-0.25	-0.47
DELTA	54.25	-0.25	-0.46
WHA	2.90	0.00	0.00
BEM	9.90	0.00	0.00
PSL	4.74	0.00	0.00
SAMART	6.70	0.00	0.00
RS	10.60	0.00	0.00
JAS	5.00	0.00	0.00

## 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
27/02/2020	153,416	125,665	27,751	45,432	56,818	-11,386	209,657	226,022	-16,365	408,505	417,737

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2020	18,360	24,161	-5,801	19,421	17,247	2,174	39,506	35,879	3,627	77,287	101,922

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/02/2020	0	0	0	3,167	3,873	-706	8,415	7,709	706	11,582	34,335