

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Feb-20	27-Feb-20	Change	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20
S50H20	Mar 2020	894.30	932.60	-38.3 -4.11 %	362,243	0.60 %	360,092	2.27 %	352,089	-0.27 %	353,046	-2.72 %	362,923
S50J20	Apr 2020	890.00	926.80	-36.8 -3.97 %	92	-11.54 %	104	10.64 %	94	9.30 %	86	19.44 %	72
S50M20	Jun 2020	888.30	926.30	-38 -4.1 %	37,212	-5.97 %	39,575	4.84 %	37,747	-1.15 %	38,186	-1.94 %	38,943
S50U20	Sep 2020	882.50	920.50	-38 -4.13 %	11,699	-6.54 %	12,518	7.59 %	11,635	3.38 %	11,255	2.57 %	10,973
S50Z20	Dec 2020	881.80	919.30	-37.5 -4.08 %	5,172	-4.33 %	5,406	5.15 %	5,141	-0.12 %	5,147	-0.21 %	5,158

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Feb-20	27-Feb-20	Change	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20
TMBU20	Sep 2020	35,538	1.09	1.13	-0.04 -3.54 %	66,201	35.83 %	48,739	5.27 %	46,297	-3.06 %	47,758	-13.43 %	55,168
TMBZ20	Dec 2020	30,000	1.08	1.12	-0.04 -3.57 %	1,006	-95.21 %	21,006	0.00 %	21,006	2.45 %	20,504	500.00 %	4
JASH20	Mar 2020	21,721	4.80	5.04	-0.24 -4.76 %	100,349	3.66 %	96,808	4.94 %	92,251	9.48 %	84,261	11.23 %	75,755
BEMU20	Sep 2020	13,301	9.20	9.87	-0.67 -6.79 %	1,602	-86.54 %	11,901	0.08 %	11,892	5.14 %	11,311	0.04 %	11,307
BTSZ20	Dec 2020	12,001	10.95	11.51	-0.56 -4.87 %	13,850	649.05 %	1,849	0.05 %	1,848	0.05 %	1,847	0.05 %	1,846
TMBH20X	Mar 2020	9,588	1.10	1.14	-0.04 -3.51 %	43,503	-14.55 %	50,910	-4.35 %	53,223	-9.50 %	58,813	-7.70 %	63,717
BLANDM20	Jun 2020	8,976	1.02	1.01	0.01 0.99 %	31,691	32.19 %	23,973	-35.03 %	36,901	-46.31 %	68,732	-0.58 %	69,135
TRUEH20	Mar 2020	8,430	3.29	3.35	-0.06 -1.79 %	23,584	-23.03 %	30,642	-9.92 %	34,015	-2.27 %	34,804	-8.18 %	37,905
BEMH20	Mar 2020	7,540	9.23	9.90	-0.67 -6.77 %	12,364	-29.69 %	17,584	-3.46 %	18,215	-7.40 %	19,670	-3.10 %	20,299
IRPCH20	Mar 2020	7,431	2.24	2.33	-0.09 -3.86 %	53,844	-9.09 %	59,225	-5.56 %	62,711	-9.87 %	69,579	-7.16 %	74,943

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	(+/-)	24-Feb-20	28-Feb-20	27-Feb-20	Change
SIRIH20	Mar 2020	4,662	317,230	-0.79 %	319,768	-19.45 %	396,964	-3.94 %	413,246	-1.14 %	418,006	0.68	0.76	-0.08 -11 %
JASH20	Mar 2020	21,721	100,349	3.66 %	96,808	4.94 %	92,251	9.48 %	84,261	11.23 %	75,755	4.80	5.04	-0.2 -4.8 %
GUNKULM20	Jun 2020	6,019	67,864	-4.26 %	70,881	-2.69 %	72,843	-0.58 %	73,268	0.00 %	73,268	2.43	2.33	0.1 4.29 %
TMBU20	Sep 2020	35,538	66,201	35.83 %	48,739	5.27 %	46,297	-3.06 %	47,758	-13.43 %	55,168	1.09	1.13	-0.04 -3.5 %
IRPCH20	Mar 2020	7,431	53,844	-9.09 %	59,225	-5.56 %	62,711	-9.87 %	69,579	-7.16 %	74,943	2.24	2.33	-0.09 -3.9 %
SIRIM20	Jun 2020	2,963	51,902	-0.31 %	52,062	-0.72 %	52,440	-1.85 %	53,427	-4.68 %	56,049	0.71	0.77	-0.06 -7.8 %
BANPUU20	Sep 2020	83	51,494	0.16 %	51,411	0.03 %	51,398	0.06 %	51,368	0.20 %	51,266	7.02	7.05	-0.03 -0.4 %
TMBM20X	Jun 2020	3,586	46,183	-3.15 %	47,686	-12.78 %	54,676	-11.38 %	61,699	-1.49 %	62,632	1.08	1.14	-0.06 -5.3 %
TMBH20X	Mar 2020	9,588	43,503	-14.55 %	50,910	-4.35 %	53,223	-9.50 %	58,813	-7.70 %	63,717	1.10	1.14	-0.04 -3.5 %
WHAU20	Sep 2020	1	34,895	0.00 %	34,894	-2.78 %	35,893	-5.29 %	37,897	-1.30 %	38,396	2.79	2.88	-0.09 -3.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GLOBAL	13.80	0.20	1.47
BCP	24.00	0.00	0.00
GFPT	10.70	0.00	0.00
GUNKUL	2.46	0.00	0.00
TRUE	3.32	-0.02	-0.60
DTAC	36.50	-0.25	-0.68
BBL	131.50	-1.00	-0.75
HMPRO	12.80	-0.10	-0.78
CHG	2.50	-0.02	-0.79
MINT	27.50	-0.25	-0.90

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	18.80	-2.20	-10.48
BEAUTY	1.90	-0.22	-10.38
SIRI	0.71	-0.07	-8.97
THCOM	2.80	-0.26	-8.50
PTTGC	41.25	-3.75	-8.33
EA	39.00	-3.50	-8.24
GULF	165.50	-14.50	-8.06
DELTA	50.00	-4.25	-7.83
PTTEP	106.00	-9.00	-7.83
TKN	7.95	-0.65	-7.56

## 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
28/02/2020	140,528	153,538	-13,010	66,748	62,139	4,609	221,753	213,352	8,401	429,029	416,418

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2020	21,029	29,978	-8,949	19,581	22,913	-3,332	52,349	40,068	12,281	92,959	110,726

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/02/2020	0	0	0	4,252	2,189	2,063	4,072	6,135	-2,063	8,324	34,268