

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Feb-20	12-Feb-20	Change	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20
S50G20	Feb 2020	1,029.00	1,030.30	-1.3 -0.13 %	38	2.70 %	37	2.78 %	36	-12.20%	41	17.14 %	35
S50H20	Mar 2020	1,023.90	1,028.20	-4.3 -0.42 %	344,721	0.55 %	342,849	1.48 %	337,835	3.51 %	326,390	-0.14 %	326,839
S50J20	Apr 2020	1,020.60	1,023.10	-2.5 -0.24 %	79	0.00 %	79	0.00 %	79	17.91%	67	-5.63 %	71
S50M20	Jun 2020	1,019.50	1,023.60	-4.1 -0.4 %	34,973	-0.83 %	35,266	-1.09 %	35,654	1.21 %	35,229	-0.19 %	35,297
S50U20	Sep 2020	1,014.70	1,018.70	-4 -0.39 %	12,841	2.42 %	12,538	1.23 %	12,386	2.29%	12,109	2.51 %	11,813
S50Z20	Dec 2020	1,013.50	1,017.40	-3.9 -0.38 %	4,529	2.05 %	4,438	-7.52 %	4,799	4.83%	4,578	1.53 %	4,509

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Feb-20	12-Feb-20	Change	13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20
JASH20	Mar 2020	7,511	5.43	5.45	-0.02 -0.37%	85,907	1.17 %	84,911	3.02 %	82,422	3.76 %	79,436	-8.66 %	86,963
BEMM20	Jun 2020	6,510	11.10	11.29	-0.19 -1.68%	20,124	42.58 %	14,114	1.82 %	13,862	1.03 %	13,720	0.34 %	13,674
BEMH20	Mar 2020	6,026	11.05	11.30	-0.25 -2.21%	22,591	7.12 %	21,089	-22.44 %	27,190	-2.16 %	27,789	2.21 %	27,189
PTTEPH20	Mar 2020	5,525	124.69	124.30	0.39 0.31%	937	-83.62 %	5,721	557.59 %	870	-4.61 %	912	4.83 %	870
TMBM20X	Jun 2020	5,194	1.40	1.43	-0.03 -2.10%	53,634	10.72 %	48,440	2.12 %	47,434	4.55 %	45,369	1.15 %	44,852
KCEH20	Mar 2020	5,072	24.21	22.05	2.16 9.80%	3,214	2.29 %	3,142	65.89 %	1,894	-26.70 %	2,584	0.19 %	2,579
WHAH20	Mar 2020	4,497	3.44	3.43	0.01 0.29%	32,225	-2.68 %	33,114	-2.75 %	34,049	-13.55 %	39,386	1.34 %	38,865
GPSCU20	Sep 2020	4,470	76.25	77.81	-1.56 -2.00%	2,607	-57.31 %	6,107	18.42 %	5,157	2.18 %	5,047	12.98 %	4,467
LPNH20	Mar 2020	4,267	4.98	4.86	0.12 2.47%	32,146	1.54 %	31,657	0.00 %	31,657	0.00 %	31,657	1.61 %	31,156
BEAUTYH20	Mar 2020	4,238	2.63	2.63	0.00 0.00%	26,004	4.75 %	24,825	8.26 %	22,930	-2.95 %	23,628	8.95 %	21,688

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*13-Feb-20	(+/-)	12-Feb-20	(+/-)	11-Feb-20	(+/-)	07-Feb-20	(+/-)	06-Feb-20	13-Feb-20	12-Feb-20	Change	
SIRIH20	Mar 2020	2,538	418,760	-0.35 %	420,235	-0.22 %	421,155	-0.22 %	422,085	0.14 %	421,512	1.00	1.00	0	0 %
IRPCH20	Mar 2020	3,758	94,593	1.61 %	93,096	0.49 %	92,645	1.65 %	91,144	1.75 %	89,573	2.90	2.91	-0.01	-0.3 %
TMBU20	Sep 2020	1,000	90,960	-1.09 %	91,960	12.20 %	81,959	19.28 %	68,709	-21.21 %	87,209	1.43	1.45	-0.02	-1.4 %
JASH20	Mar 2020	7,511	85,907	1.17 %	84,911	3.02 %	82,422	3.76 %	79,436	-8.66 %	86,963	5.43	5.45	-0.02	-0.4 %
BLANDM20	Jun 2020	1,627	75,376	0.62 %	74,912	0.08 %	74,854	0.01 %	74,850	1.36 %	73,845	1.24	1.25	-0.01	-0.8 %
GUNKULM20	Jun 2020	1,000	73,269	0.00 %	73,269	0.69 %	72,769	-0.68 %	73,269	0.00 %	73,269	2.74	2.76	-0.02	-0.7 %
TMBH20X	Mar 2020	2,232	70,051	-2.90 %	72,142	-2.75 %	74,185	-8.54 %	81,108	0.62 %	80,609	1.44	1.46	-0.02	-1.4 %
BLANDH20	Mar 2020	584	69,188	0.77 %	68,656	-0.01 %	68,661	-0.03 %	68,681	0.66 %	68,231	1.23	1.25	-0.02	-1.6 %
TRUEM20	Jun 2020	3	67,326	0.00 %	67,327	1.82 %	66,121	0.06 %	66,082	0.02 %	66,070	3.83	3.89	-0.06	-1.5 %
TMBM20X	Jun 2020	5,194	53,634	10.72 %	48,440	2.12 %	47,434	4.55 %	45,369	1.15 %	44,852	1.40	1.43	-0.03	-2.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	24.70	2.30	10.27
LPN	5.25	0.25	5.00
STPI	6.35	0.30	4.96
KTC	41.50	1.75	4.40
PTG	15.30	0.60	4.08
DTAC	41.75	1.50	3.73
MEGA	27.75	0.75	2.78
QH	2.56	0.06	2.40
SIRI	1.03	0.02	1.98
GFPT	11.30	0.20	1.80
TASCO	22.60	0.40	1.80

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.00	-0.20	-3.85
HANA	35.00	-1.25	-3.45
BH	132.00	-4.50	-3.30
BGRIM	57.75	-1.75	-2.94
AEONTS	157.00	-4.50	-2.79
PTTEP	124.00	-3.50	-2.75
BEM	11.00	-0.30	-2.65
STA	11.70	-0.30	-2.50
SAMART	8.15	-0.20	-2.40
PTTGC	52.75	-1.25	-2.31

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
13/02/2020	45,133	46,384	-1,251	35,404	31,894	3,510	85,900	88,159	-2,259	166,437	397,181

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/02/2020	4,236	4,732	-496	8,097	7,787	310	17,074	16,888	186	29,407	90,243

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/02/2020	0	0	0	2,211	3,408	-1,197	4,782	3,585	1,197	6,993	27,524