

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Feb-20	31-Jan-20	Change	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20
S50G20	Feb 2020	1,008.80	1,015.20	-6.4 -0.63 %	15	7.14 %	14	27.27 %	11	-8.33 %	12	-29.41 %	17
S50H20	Mar 2020	1,001.40	1,013.20	-11.8 -1.16 %	331,594	-1.94 %	338,157	0.70 %	335,807	3.74 %	323,707	-1.42 %	328,354
S50J20	Apr 2020	1,005.50	1,014.70	-9.2 -0.91 %	30	20.00 %	25	150.00 %	2	0.00 %	0	0.00 %	0
S50M20	Jun 2020	997.80	1,009.80	-12 -1.19 %	35,594	3.24 %	34,477	3.31 %	33,371	4.58 %	31,909	0.45 %	31,766
S50U20	Sep 2020	992.30	1,004.60	-12.3 -1.22 %	11,025	0.13 %	11,011	7.02 %	10,289	2.01 %	10,086	-0.18 %	10,104
S50Z20	Dec 2020	991.30	1,003.20	-11.9 -1.19 %	4,508	7.10 %	4,209	5.59 %	3,986	3.34 %	3,857	3.43 %	3,729

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Feb-20	31-Jan-20	Change	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20
CPALLM20	Jun 2020	16,394	68.15	70.51	-2.36 -3.35 %	6,621	76.28 %	3,756	-60.12 %	9,419	8.12 %	8,712	22.84 %	7,092
JASH20	Mar 2020	11,967	5.25	5.05	0.20 3.96 %	177,310	2.46 %	173,053	1.28 %	170,862	8.21 %	157,899	1.71 %	155,249
CPFH20	Mar 2020	8,142	28.00	29.75	-1.75 -5.88 %	25,304	-15.75 %	30,036	0.03 %	30,026	-3.78 %	31,204	-13.11 %	35,911
WHAH20	Mar 2020	5,174	3.16	3.19	-0.03 -0.94 %	35,237	-12.29 %	40,176	-2.28 %	41,115	13.89 %	36,101	-14.60 %	42,273
AAVM20	Jun 2020	5,002	1.85	1.69	0.16 9.47 %	5,157	205.77 %	156	-85.23 %	1,056	0.67 %	1,049	0.10 %	1,048
GPSCU20	Sep 2020	4,985	81.13	83.94	-2.81 -3.35 %	4,591	-24.93 %	6,116	0.16 %	6,106	-8.54 %	6,676	-14.26 %	7,786
PRMM20	Jun 2020	4,844	5.23	5.69	-0.46 -8.08 %	26,572	-15.41 %	31,414	18.22 %	26,573	0.01 %	26,571	0.00 %	26,571
BEAUTYM20	Jun 2020	4,523	2.13	2.23	-0.10 -4.48 %	12,266	14.06 %	10,754	-9.30 %	11,857	-4.11 %	12,365	49.70 %	8,260
BEAUTYH20	Mar 2020	4,047	2.15	2.26	-0.11 -4.87 %	12,005	12.99 %	10,625	-3.58 %	11,020	-12.10 %	12,537	14.01 %	10,996
SUPERH20	Mar 2020	4,004	0.50	0.51	-0.01 -1.96 %	37,028	-5.11 %	39,024	0.00 %	39,024	0.00 %	39,024	0.00 %	39,023

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	(+/-)	28-Jan-20	03-Feb-20	31-Jan-20	Change
SIRIH20	Mar 2020	2,083	413,281	0.49 %	411,254	0.00 %	411,252	0.00 %	411,256	0.24 %	410,256	0.96	0.98	-0.02 -2.0 %
JASH20	Mar 2020	11,967	177,310	2.46 %	173,053	1.28 %	170,862	8.21 %	157,899	1.71 %	155,249	5.25	5.05	0.2 3.96 %
IRPCH20	Mar 2020	2,106	87,980	-1.14 %	88,995	-2.19 %	90,991	0.00 %	90,992	1.66 %	89,506	2.82	2.83	-0.01 -0.4 %
TMBU20	Sep 2020	4,002	75,208	-5.05 %	79,208	-1.27 %	80,228	-2.43 %	82,228	11.15 %	73,978	1.40	1.44	-0.04 -2.8 %
GUNKULM20	Jun 2020	0	73,744	0.00 %	73,744	0.00 %	73,744	0.00 %	73,742	0.00 %	73,742	2.55	2.65	-0.1 -3.8 %
TMBH20X	Mar 2020	3,681	72,306	5.24 %	68,708	10.80 %	62,011	5.28 %	58,899	0.11 %	58,835	1.41	1.45	-0.04 -2.8 %
BLANDM20	Jun 2020	626	71,612	0.16 %	71,496	0.05 %	71,463	-48.10 %	137,706	2.65 %	134,155	1.20	1.20	0 0 %
BLANDH20	Mar 2020	2,236	67,053	1.38 %	66,142	1.81 %	64,963	-1.74 %	66,113	7.41 %	61,554	1.20	1.20	0 0 %
TRUEM20	Jun 2020	2,569	65,277	-3.59 %	67,709	-0.64 %	68,145	0.00 %	68,143	0.00 %	68,142	3.72	3.76	-0.04 -1.1 %
BTSH20	Mar 2020	1,938	48,343	-2.81 %	49,743	2.30 %	48,625	15.39 %	42,138	38.24 %	30,482	12.63	12.56	0.07 0.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	5.45	0.40	7.92
AAV	1.83	0.09	5.17
PTG	14.10	0.20	1.44
PTTGC	49.50	0.50	1.02
TCAP	52.50	0.50	0.96
IVL	28.50	0.25	0.88
BGRIM	62.50	0.50	0.81
SPALI	16.30	0.10	0.62
ADVANC	205.00	1.00	0.49
PTTEP	125.00	0.50	0.40

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.40	-1.60	-12.31
CPF	28.00	-2.00	-6.67
BCPG	14.90	-1.00	-6.29
STPI	5.55	-0.35	-5.93
RS	10.50	-0.50	-4.55
PRM	5.25	-0.25	-4.55
BEAUTY	2.16	-0.10	-4.42
CPALL	68.00	-2.75	-3.89
GUNKUL	2.54	-0.10	-3.79
TKN	8.90	-0.35	-3.78

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
03/02/2020	70,391	78,803	-8,412	56,429	57,712	-1,283	143,142	133,447	9,695	269,962	382,766

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2020	14,249	14,037	212	12,133	13,939	-1,806	31,909	30,315	1,594	58,291	94,901

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/02/2020	0	0	0	6,900	3,514	3,386	5,500	8,886	-3,386	12,400	23,257