

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Feb-20	03-Feb-20	Change	04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20
S50G20	Feb 2020	1,022.60	1,008.80	13.8 1.37 %	31	106.67 %	15	7.14 %	14	27.27 %	11	-8.33 %	12
S50H20	Mar 2020	1,017.90	1,001.40	16.5 1.65 %	330,115	-0.45 %	331,594	-1.94 %	338,157	0.70 %	335,807	3.74 %	323,707
S50J20	Apr 2020	1,019.20	1,005.50	13.7 1.36 %	55	83.33 %	30	20.00 %	25	150.00 %	2	0.00 %	0
S50M20	Jun 2020	1,013.70	997.80	15.9 1.59 %	35,273	-0.90 %	35,594	3.24 %	34,477	3.31 %	33,371	4.58 %	31,909
S50U20	Sep 2020	1,008.40	992.30	16.1 1.62 %	10,924	-0.92 %	11,025	0.13 %	11,011	7.02 %	10,289	2.01 %	10,086
S50Z20	Dec 2020	1,007.30	991.30	16 1.61 %	4,466	-0.93 %	4,508	7.10 %	4,209	5.59 %	3,986	3.34 %	3,857

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Feb-20	03-Feb-20	Change	04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20
JASH20	Mar 2020	40,373	5.24	5.25	-0.01 -0.19 %	165,116	-6.88 %	177,310	2.46 %	173,053	1.28 %	170,862	8.21 %	157,899
BLANDM20	Jun 2020	12,703	1.22	1.20	0.02 1.67 %	73,312	2.37 %	71,612	0.16 %	71,496	0.05 %	71,463	-48.10 %	137,706
TMBU20	Sep 2020	12,101	1.44	1.40	0.04 2.86 %	85,309	13.43 %	75,208	-5.05 %	79,208	-1.27 %	80,228	-2.43 %	82,228
CPALLM20	Jun 2020	7,716	69.03	68.15	0.88 1.29 %	11,393	72.07 %	6,621	76.28 %	3,756	-60.12 %	9,419	8.12 %	8,712
TMBH20X	Mar 2020	6,682	1.43	1.41	0.02 1.42 %	74,850	3.52 %	72,306	5.24 %	68,708	10.80 %	62,011	5.28 %	58,899
AAVH20	Mar 2020	6,572	2.03	1.82	0.21 11.54 %	2,219	-63.52 %	6,082	137.21 %	2,564	-38.69 %	4,182	13.61 %	3,681
BEAUTYH20	Mar 2020	6,267	2.26	2.15	0.11 5.12 %	13,960	16.28 %	12,005	12.99 %	10,625	-3.58 %	11,020	-12.10 %	12,537
TOPH20	Mar 2020	6,214	53.40	50.35	3.05 6.06 %	7,206	72.31 %	4,182	-1.97 %	4,266	10.95 %	3,845	0.84 %	3,813
TKNM20	Jun 2020	6,003	9.40	9.09	0.31 3.41 %	20,035	5.25 %	19,035	0.00 %	19,035	0.01 %	19,034	18.72 %	16,033
PRMH20	Mar 2020	4,846	5.65	5.25	0.40 7.62 %	7,861	159.95 %	3,024	0.00 %	3,024	-61.55 %	7,864	0.03 %	7,862

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Feb-20	(+/-)	03-Feb-20	(+/-)	31-Jan-20	(+/-)	30-Jan-20	(+/-)	29-Jan-20	04-Feb-20	03-Feb-20	Change
SIRIH20	Mar 2020	2,052	415,318	0.49 %	413,281	0.49 %	411,254	0.00 %	411,252	0.00 %	411,256	0.98	0.96	0.02 2.08 %
JASH20	Mar 2020	40,373	165,116	-6.88 %	177,310	2.46 %	173,053	1.28 %	170,862	8.21 %	157,899	5.24	5.25	-0.01 -0.2 %
IRPCH20	Mar 2020	2,318	88,980	1.14 %	87,980	-1.14 %	88,995	-2.19 %	90,991	0.00 %	90,992	2.89	2.82	0.07 2.48 %
TMBU20	Sep 2020	12,101	85,309	13.43 %	75,208	-5.05 %	79,208	-1.27 %	80,228	-2.43 %	82,228	1.44	1.40	0.04 2.86 %
TMBH20X	Mar 2020	6,682	74,850	3.52 %	72,306	5.24 %	68,708	10.80 %	62,011	5.28 %	58,899	1.43	1.41	0.02 1.42 %
BLANDM20	Jun 2020	12,703	73,312	2.37 %	71,612	0.16 %	71,496	0.05 %	71,463	-48.10 %	137,706	1.22	1.20	0.02 1.67 %
GUNKULM20	Jun 2020	3,534	72,266	-2.00 %	73,744	0.00 %	73,744	0.00 %	73,744	0.00 %	73,742	2.59	2.55	0.04 1.57 %
BLANDH20	Mar 2020	2,761	67,352	0.45 %	67,053	1.38 %	66,142	1.81 %	64,963	-1.74 %	66,113	1.21	1.20	0.01 0.83 %
TRUEM20	Jun 2020	1,044	64,319	-1.47 %	65,277	-3.59 %	67,709	-0.64 %	68,145	0.00 %	68,143	3.83	3.72	0.1 2.96 %
SIRIM20	Jun 2020	530	51,436	0.06 %	51,406	0.04 %	51,386	0.06 %	51,353	0.01 %	51,349	0.98	0.96	0.02 2.08 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	2.02	0.19	10.38
ROBINS	55.00	4.00	7.84
IVL	30.50	2.00	7.02
MINT	32.50	2.00	6.56
EA	45.50	2.50	5.81
PRM	5.55	0.30	5.71
BEAUTY	2.28	0.12	5.56
TOP	54.00	2.75	5.37
CPF	29.50	1.50	5.36
BEC	5.20	0.26	5.26

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ORI	6.30	-0.25	-3.82
COM7	26.00	-0.75	-2.80
TISCO	101.00	-0.50	-0.49
PTTEP	124.50	-0.50	-0.40
RATCH	66.50	-0.25	-0.37
CKP	3.92	0.00	0.00
CHG	2.64	0.00	0.00
BLAND	1.19	0.00	0.00
SUPER	0.50	0.00	0.00
KBANK	138.50	0.50	0.36

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
04/02/2020	74,494	61,798	12,696	54,145	53,379	766	120,009	133,471	-13,462	248,648	380,864

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2020	4,132	15,784	-11,652	15,221	14,480	741	29,613	18,702	10,911	48,966	103,149

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/02/2020	0	0	0	954	4,893	-3,939	6,859	2,920	3,939	7,813	23,364