

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Mar-20	28-Feb-20	Change	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20
S50H20	Mar 2020	893.30	894.30	-1 -0.11 %	346,733	-4.28 %	362,243	0.60 %	360,092	2.27 %	352,089	-0.27 %	353,046
S50J20	Apr 2020	888.20	890.00	-1.8 -0.2 %	94	2.17 %	92	-11.54 %	104	10.64 %	94	9.30 %	86
S50K20	May 2020	889.70	891.00	-1.3 -0.15 %	4	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50M20	Jun 2020	887.30	888.30	-1 -0.11 %	37,490	0.75 %	37,212	-5.97 %	39,575	4.84 %	37,747	-1.15 %	38,186
S50U20	Sep 2020	881.30	882.50	-1.2 -0.14 %	11,845	1.25 %	11,699	-6.54 %	12,518	7.59 %	11,635	3.38 %	11,255
S50Z20	Dec 2020	880.90	881.80	-0.9 -0.1 %	5,168	-0.08 %	5,172	-4.33 %	5,406	5.15 %	5,141	-0.12 %	5,147

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Mar-20	28-Feb-20	Change	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20
IRPCH20	Mar 2020	8,874	2.23	2.24	-0.01 -0.45 %	45,726	-15.08 %	53,844	-9.09 %	59,225	-5.56 %	62,711	-9.87 %	69,579
SIRIM20	Jun 2020	6,011	0.73	0.71	0.02 2.82 %	46,404	-10.59 %	51,902	-0.31 %	52,062	-0.72 %	52,440	-1.85 %	53,427
KTBM20	Jun 2020	5,457	13.31	13.55	-0.24 -1.77 %	9,527	-35.56 %	14,784	-10.88 %	16,589	-25.19 %	22,174	-22.83 %	28,735
JASH20	Mar 2020	5,204	4.78	4.80	-0.02 -0.42 %	100,369	0.02 %	100,349	3.66 %	96,808	4.94 %	92,251	9.48 %	84,261
TRUEH20	Mar 2020	5,185	3.23	3.29	-0.06 -1.82 %	25,252	7.07 %	23,584	-23.03 %	30,642	-9.92 %	34,015	-2.27 %	34,804
IRPCM20	Jun 2020	4,659	2.24	2.19	0.05 2.28 %	22,000	22.07 %	18,022	-2.21 %	18,430	2.79 %	17,930	16.90 %	15,338
CBGH20	Mar 2020	4,546	69.00	71.81	-2.81 -3.91 %	13,855	-0.91 %	13,982	-1.25 %	14,159	0.80 %	14,047	-0.52 %	14,121
BLANDM20	Jun 2020	4,107	1.00	1.02	-0.02 -1.96 %	31,725	0.11 %	31,691	32.19 %	23,973	-35.03 %	36,901	-46.31 %	68,732
BEAUTYH20	Mar 2020	3,987	1.94	1.90	0.04 2.11 %	3,180	-17.60 %	3,859	-11.39 %	4,355	4.64 %	4,162	-43.56 %	7,374
BTSH20	Mar 2020	3,893	10.56	11.15	-0.59 -5.29 %	30,487	-2.56 %	31,289	0.71 %	31,068	-1.88 %	31,664	-1.57 %	32,168

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	(+/-)	25-Feb-20	02-Mar-20	28-Feb-20	Change
SIRIH20	Mar 2020	133	317,222	0.00 %	317,230	-0.79 %	319,768	-19.45 %	396,964	-3.94 %	413,246	0.72	0.68	0.04 5.88 %
JASH20	Mar 2020	5,204	100,369	0.02 %	100,349	3.66 %	96,808	4.94 %	92,251	9.48 %	84,261	4.78	4.80	-0.02 -0.4 %
GUNKULM20	Jun 2020	502	67,366	-0.73 %	67,864	-4.26 %	70,881	-2.69 %	72,843	-0.58 %	73,268	2.31	2.43	-0.1 -4.9 %
TMBU20	Sep 2020	1,500	64,701	-2.27 %	66,201	35.83 %	48,739	5.27 %	46,297	-3.06 %	47,758	1.11	1.09	0.02 1.83 %
BANPUU20	Sep 2020	2	51,496	0.00 %	51,494	0.16 %	51,411	0.03 %	51,398	0.06 %	51,368	6.90	7.02	-0.1 -1.7 %
SIRIM20	Jun 2020	6,011	46,404	-10.59 %	51,902	-0.31 %	52,062	-0.72 %	52,440	-1.85 %	53,427	0.73	0.71	0.02 2.82 %
TMBM20X	Jun 2020	2,209	46,001	-0.39 %	46,183	-3.15 %	47,686	-12.78 %	54,676	-11.38 %	61,699	1.10	1.08	0.02 1.85 %
IRPCH20	Mar 2020	8,874	45,726	-15.08 %	53,844	-9.09 %	59,225	-5.56 %	62,711	-9.87 %	69,579	2.23	2.24	-0.01 -0.5 %
TMBH20X	Mar 2020	690	43,042	-1.06 %	43,503	-14.55 %	50,910	-4.35 %	53,223	-9.50 %	58,813	1.12	1.10	0.02 1.82 %
BLANDH20	Mar 2020	2,299	34,943	3.18 %	33,866	-10.98 %	38,045	-9.35 %	41,969	-13.54 %	48,542	0.98	1.00	-0.02 -2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	0.76	0.05	7.04
CRC	33.00	1.50	4.76
TMB	1.14	0.05	4.59
CENTEL	18.80	0.80	4.44
MINT	28.50	1.00	3.64
KBANK	122.00	3.00	2.52
AOT	61.25	1.50	2.51
HMPRO	13.10	0.30	2.34
GLOBAL	14.10	0.30	2.17
BEAUTY	1.94	0.04	2.11

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	4.36	-0.34	-7.23
BGRIM	42.25	-3.00	-6.63
SPRC	7.40	-0.50	-6.33
BLAND	0.97	-0.06	-5.83
TKN	7.50	-0.45	-5.66
CKP	3.58	-0.20	-5.29
SAWAD	63.75	-3.50	-5.20
SUPER	0.37	-0.02	-5.13
COM7	21.10	-1.10	-4.95
ORI	4.86	-0.24	-4.71

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
02/03/2020	132,759	131,040	1,719	63,922	67,572	-3,650	227,391	225,460	1,931	424,072	401,334

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2020	44,047	30,388	13,659	28,537	24,796	3,741	49,909	67,309	-17,400	122,493	96,346

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/03/2020	0	0	0	3,746	6,711	-2,965	8,528	5,563	2,965	12,274	32,912