

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Mar-20	02-Mar-20	Change	03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20
S50H20	Mar 2020	924.30	893.30	31 3.47 %	333,877	-3.71 %	346,733	-4.28 %	362,243	0.60 %	360,092	2.27 %	352,089
S50J20	Apr 2020	919.90	888.20	31.7 3.57 %	92	-2.13 %	94	2.17 %	92	-11.54 %	104	10.64 %	94
S50K20	May 2020	920.50	889.70	30.8 3.46 %	4	0.00 %	4	0.00 %	0	0.00 %	0	0.00 %	0
S50M20	Jun 2020	917.90	887.30	30.6 3.45 %	38,257	2.05 %	37,490	0.75 %	37,212	-5.97 %	39,575	4.84 %	37,747
S50U20	Sep 2020	911.90	881.30	30.6 3.47 %	12,479	5.35 %	11,845	1.25 %	11,699	-6.54 %	12,518	7.59 %	11,635
S50Z20	Dec 2020	911.00	880.90	30.1 3.42 %	5,163	-0.10 %	5,168	-0.08 %	5,172	-4.33 %	5,406	5.15 %	5,141

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Mar-20	02-Mar-20	Change	03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20
PTTH20	Mar 2020	31,183	39.55	38.50	1.05 2.73 %	31,536	0.78 %	2,675	22.99 %	2,175	-24.87 %	2,895	-4.23 %	3,023
JASH20	Mar 2020	30,020	4.78	4.78	0.00 0.00 %	106,369	5.98 %	100,369	0.02 %	100,349	3.66 %	96,808	4.94 %	92,251
TMBZ20	Dec 2020	15,000	1.11	1.10	0.01 0.91 %	14,506	3.41 %	1,006	0.00 %	1,006	-95.21 %	21,006	0.00 %	21,006
SUPERM20	Jun 2020	10,000	0.38	0.36	0.02 5.56 %	11,097	-41.89 %	19,097	5.54 %	18,094	5.85 %	17,094	-34.44 %	26,074
CBGH20	Mar 2020	5,181	73.40	69.00	4.40 6.38 %	13,942	0.63 %	13,855	-0.91 %	13,982	-1.25 %	14,159	0.80 %	14,047
TRUEH20	Mar 2020	4,295	3.26	3.23	0.03 0.93 %	29,062	15.09 %	25,252	7.07 %	23,584	-23.03 %	30,642	-9.92 %	34,015
IRPCH20	Mar 2020	4,113	2.34	2.23	0.11 4.93 %	44,095	-3.57 %	45,726	-15.08 %	53,844	-9.09 %	59,225	-5.56 %	62,711
BLANDH20	Mar 2020	4,002	1.02	0.98	0.04 4.08 %	34,301	-1.84 %	34,943	3.18 %	33,866	-10.98 %	38,045	-9.35 %	41,969
BEAUTYH20	Mar 2020	3,465	2.02	1.94	0.08 4.12 %	1,875	-41.04 %	3,180	-17.60 %	3,859	-11.39 %	4,355	4.64 %	4,162
BTSM20	Jun 2020	3,224	11.50	10.60	0.90 8.49 %	2,838	0.53 %	2,823	12.25 %	2,515	9.83 %	2,290	57.82 %	1,451

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	(+/-)	26-Feb-20	03-Mar-20	02-Mar-20	Change
SIRIH20	Mar 2020	1,569	316,329	-0.28 %	317,222	0.00 %	317,230	-0.79 %	319,768	-19.45 %	396,964	0.76	0.72	0.04 5.56 %
JASH20	Mar 2020	30,020	106,369	5.98 %	100,369	0.02 %	100,349	3.66 %	96,808	4.94 %	92,251	4.78	4.78	0 0 %
GUNKULM20	Jun 2020	0	67,366	0.00 %	67,366	-0.73 %	67,864	-4.26 %	70,881	-2.69 %	72,843	2.47	2.31	0.2 6.93 %
TMBU20	Sep 2020	1,000	64,201	-0.77 %	64,701	-2.27 %	66,201	35.83 %	48,739	5.27 %	46,297	1.12	1.11	0.01 0.9 %
TMBM20X	Jun 2020	1,292	47,126	2.45 %	46,001	-0.39 %	46,183	-3.15 %	47,686	-12.78 %	54,676	1.13	1.10	0.03 2.73 %
SIRIM20	Jun 2020	1,694	44,896	-3.25 %	46,404	-10.59 %	51,902	-0.31 %	52,062	-0.72 %	52,440	0.78	0.73	0.05 6.85 %
IRPCH20	Mar 2020	4,113	44,095	-3.57 %	45,726	-15.08 %	53,844	-9.09 %	59,225	-5.56 %	62,711	2.34	2.23	0.1 4.93 %
TMBH20X	Mar 2020	1,152	43,983	2.19 %	43,042	-1.06 %	43,503	-14.55 %	50,910	-4.35 %	53,223	1.13	1.12	0.01 0.89 %
WHAU20	Sep 2020	502	35,398	1.43 %	34,898	0.01 %	34,895	0.00 %	34,894	-2.78 %	35,893	2.77	2.73	0.04 1.47 %
BLANDH20	Mar 2020	4,002	34,301	-1.84 %	34,943	3.18 %	33,866	-10.98 %	38,045	-9.35 %	41,969	1.02	0.98	0.04 4.08 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.50	0.24	19.05
TOP	45.25	4.00	9.70
BGRIM	45.75	3.50	8.28
SIRI	0.82	0.06	7.89
IVL	28.25	2.00	7.62
MTC	59.00	4.00	7.27
PRM	4.50	0.30	7.14
COM7	22.60	1.50	7.11
CRC	35.25	2.25	6.82
BTS	11.50	0.70	6.48

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEC	4.40	0.00	0.00
TMB	1.14	0.00	0.00
TRUE	3.28	0.00	0.00
BH	131.00	0.50	0.38
SPALI	16.30	0.10	0.62
BCPG	14.50	0.10	0.69
GLOBAL	14.20	0.10	0.71
TTW	14.00	0.10	0.72
KTB	13.90	0.10	0.72
TISCO	98.50	0.75	0.77

## 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
03/03/2020	111,544	89,552	21,992	56,214	56,717	-503	166,775	188,264	-21,489	334,533	389,872

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2020	15,158	14,334	824	8,959	11,940	-2,981	23,982	21,825	2,157	48,099	96,696

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/03/2020	0	0	0	1,854	2,643	-789	5,142	4,353	789	6,996	35,232