

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		04-Mar-20	03-Mar-20	Change	04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20
S50H20	Mar 2020	927.40	924.30	3.1 0.34 %	325,010	-2.66 %	333,877	-3.71 %	346,733	-4.28 %	362,243	0.60 %	360,092
S50J20	Apr 2020	921.50	919.90	1.6 0.17 %	98	6.52 %	92	-2.13 %	94	2.17 %	92	-11.54 %	104
S50K20	May 2020	923.70	920.50	3.2 0.35 %	5	25.00 %	4	0.00 %	4	0.00 %	0	0.00 %	0
S50M20	Jun 2020	920.60	917.90	2.7 0.29 %	38,988	1.91 %	38,257	2.05 %	37,490	0.75 %	37,212	-5.97 %	39,575
S50U20	Sep 2020	914.50	911.90	2.6 0.29 %	12,335	-1.15 %	12,479	5.35 %	11,845	1.25 %	11,699	-6.54 %	12,518
S50Z20	Dec 2020	913.70	911.00	2.7 0.3 %	5,156	-0.14 %	5,163	-0.10 %	5,168	-0.08 %	5,172	-4.33 %	5,406

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			04-Mar-20	03-Mar-20	Change	04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20
PTTH20	Mar 2020	30,740	39.56	39.55	0.01 0.03 %	2,348	-92.55 %	31,536	178.92 %	2,675	22.99 %	2,175	-24.87 %	2,895
CBGH20	Mar 2020	10,266	72.10	73.40	-1.30 -1.77 %	14,061	0.85 %	13,942	0.63 %	13,855	-0.91 %	13,982	-1.25 %	14,159
PRMM20	Jun 2020	9,602	4.39	4.44	-0.05 -1.13 %	27,977	0.00 %	27,977	-3.12 %	28,877	0.01 %	28,874	-12.01 %	32,814
COM7Z20	Dec 2020	9,351	22.00	22.07	-0.07 -0.32 %	0	0.00 %	9,351	0.00 %	9,351	0.00 %	9,351	0.00 %	9,351
JASH20	Mar 2020	6,020	4.86	4.78	0.08 1.67 %	107,862	1.40 %	106,369	5.98 %	100,369	0.02 %	100,349	3.66 %	96,808
WHAH20	Mar 2020	4,127	2.90	2.80	0.10 3.57 %	16,195	-12.41 %	18,490	2.99 %	17,953	-3.70 %	18,642	-5.32 %	19,690
TRUEM20	Jun 2020	4,003	3.32	3.22	0.10 3.11 %	32,126	1.58 %	31,626	1.70 %	31,097	0.11 %	31,062	-13.72 %	36,002
TRUEU20	Sep 2020	3,500	3.25	3.23	0.02 0.62 %	14,203	32.70 %	10,703	0.09 %	10,693	0.00 %	10,693	0.04 %	10,689
TMBZ20	Dec 2020	3,000	1.11	1.11	0.00 0.00 %	17,506	20.68 %	14,506	341.95 %	1,006	0.00 %	1,006	-95.21 %	21,006
TRUEH20	Mar 2020	2,964	3.28	3.26	0.02 0.61 %	26,671	-8.23 %	29,062	15.09 %	25,252	7.07 %	23,584	-23.03 %	30,642

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20	(+/-)	28-Feb-20	(+/-)	27-Feb-20	04-Mar-20	03-Mar-20	Change
SIRIH20	Mar 2020	2,047	314,532	-0.57 %	316,329	-0.28 %	317,222	0.00 %	317,230	-0.79 %	319,768	0.78	0.76	0.02 2.63 %
JASH20	Mar 2020	6,020	107,862	1.40 %	106,369	5.98 %	100,369	0.02 %	100,349	3.66 %	96,808	4.86	4.78	0.08 1.67 %
GUNKULM20	Jun 2020	1	67,367	0.00 %	67,366	0.00 %	67,366	-0.73 %	67,864	-4.26 %	70,881	2.39	2.47	-0.08 -3.2 %
TMBU20	Sep 2020	500	64,701	0.78 %	64,201	-0.77 %	64,701	-2.27 %	66,201	35.83 %	48,739	1.12	1.12	0 0 %
TMBM20X	Jun 2020	137	47,127	0.00 %	47,126	2.45 %	46,001	-0.39 %	46,183	-3.15 %	47,686	1.13	1.13	0 0 %
SIRIM20	Jun 2020	1,590	44,890	-0.01 %	44,896	-3.25 %	46,404	-10.59 %	51,902	-0.31 %	52,062	0.80	0.78	0.02 2.56 %
TMBH20X	Mar 2020	142	43,903	-0.18 %	43,983	2.19 %	43,042	-1.06 %	43,503	-14.55 %	50,910	1.13	1.13	0 0 %
IRPCH20	Mar 2020	1,908	42,668	-3.24 %	44,095	-3.57 %	45,726	-15.08 %	53,844	-9.09 %	59,225	2.35	2.34	0.01 0.43 %
WHAU20	Sep 2020	1,001	36,398	2.83 %	35,398	1.43 %	34,898	0.01 %	34,895	0.00 %	34,894	2.84	2.77	0.07 2.53 %
BLANDH20	Mar 2020	1,604	34,724	1.23 %	34,301	-1.84 %	34,943	3.18 %	33,866	-10.98 %	38,045	1.01	1.02	-0.01 -1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	4.46	0.40	9.85
STA	12.70	1.00	8.55
PTG	15.50	1.00	6.90
DTAC	38.50	1.50	4.05
QH	2.42	0.08	3.42
CHG	2.58	0.08	3.20
CENDEL	20.30	0.60	3.05
BEAUTY	2.08	0.06	2.97
WHA	2.88	0.08	2.86
BANPU	7.40	0.20	2.78

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PLANB	4.86	-0.24	-4.71
SPRC	7.30	-0.35	-4.58
KTC	37.50	-1.50	-3.85
KCE	21.30	-0.80	-3.62
PTT	39.50	-1.25	-3.07
TU	14.80	-0.30	-1.99
PTTEP	110.00	-2.00	-1.79
ESSO	6.10	-0.10	-1.61
CPALL	69.00	-1.00	-1.43
GLOBAL	14.00	-0.20	-1.41

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
04/03/2020	92,189	98,182	-5,993	48,436	42,959	5,477	146,794	146,278	516	287,419	381,592

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2020	36,990	26,159	10,831	24,404	18,965	5,439	38,508	54,778	-16,270	99,902	83,213

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
04/03/2020	0	0	0	948	4,667	-3,719	5,220	1,501	3,719	6,168	38,691