

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		06-Mar-20	05-Mar-20	Change	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20
S50H20	Mar 2020	913.70	931.80	-18.1 -1.94 %	318,940	-2.33 %	326,535	0.47 %	325,010	-2.66 %	333,877	-3.71 %	346,733
S50J20	Apr 2020	909.10	926.30	-17.2 -1.86 %	81	-10.00 %	90	-8.16 %	98	6.52 %	92	-2.13 %	94
S50K20	May 2020	908.20	928.00	-19.8 -2.13 %	8	14.29 %	7	40.00 %	5	25.00 %	4	0.00 %	4
S50M20	Jun 2020	906.90	924.60	-17.7 -1.91 %	37,491	-0.94 %	37,847	-2.93 %	38,988	1.91 %	38,257	2.05 %	37,490
S50U20	Sep 2020	901.20	918.80	-17.6 -1.92 %	11,306	-9.18 %	12,449	0.92 %	12,335	-1.15 %	12,479	5.35 %	11,845
S50Z20	Dec 2020	899.60	917.50	-17.9 -1.95 %	5,160	-0.65 %	5,194	0.74 %	5,156	-0.14 %	5,163	-0.10 %	5,168

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			06-Mar-20	05-Mar-20	Change	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20
BLANDZ20	Dec 2020	170,001	1.02	1.01	0.01 0.99 %	177,451	281.89 %	7,450	0.00 %	7,450	0.01 %	7,449	0.00 %	7,449
TMBH20X	Mar 2020	32,498	1.09	1.13	-0.04 -3.54 %	12,177	-72.27 %	43,914	0.03 %	43,903	-0.18 %	43,983	2.19 %	43,042
TMBM20X	Jun 2020	18,324	1.07	1.14	-0.07 -6.14 %	66,417	38.00 %	48,129	2.13 %	47,127	0.00 %	47,126	2.45 %	46,001
TMBU20	Sep 2020	15,279	1.08	1.12	-0.04 -3.57 %	80,480	23.43 %	65,201	0.77 %	64,701	0.78 %	64,201	-0.77 %	64,701
SIRIH20	Mar 2020	5,822	0.79	0.81	-0.02 -2.47 %	306,944	-1.14 %	310,480	-1.29 %	314,532	-0.57 %	316,329	-0.28 %	317,222
IRPCM20	Jun 2020	5,567	2.31	2.41	-0.10 -4.15 %	22,424	-13.53 %	25,932	17.72 %	22,028	0.03 %	22,022	0.10 %	22,000
QHM20	Jun 2020	4,030	2.32	2.28	0.04 1.75 %	22,159	0.05 %	22,149	-14.33 %	25,854	-1.81 %	26,331	3.13 %	25,532
IRPCH20	Mar 2020	3,488	2.32	2.41	-0.09 -3.73 %	43,790	3.22 %	42,422	-0.58 %	42,668	-3.24 %	44,095	-3.57 %	45,726
STAH20	Mar 2020	2,874	13.60	13.41	0.19 1.42 %	9,244	17.03 %	7,899	20.82 %	6,538	20.52 %	5,425	-7.89 %	5,890
GUNKULH20	Mar 2020	2,516	2.53	2.56	-0.03 -1.17 %	7,899	-24.04 %	10,399	-4.60 %	10,900	0.02 %	10,898	0.01 %	10,897

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20	(+/-)	02-Mar-20	06-Mar-20	05-Mar-20	Change
SIRIH20	Mar 2020	5,822	306,944	-1.14 %	310,480	-1.29 %	314,532	-0.57 %	316,329	-0.28 %	317,222	0.79	0.81	-0.02 -2.5 %
BLANDZ20	Dec 2020	170,001	177,451	281.89 %	7,450	0.00 %	7,450	0.01 %	7,449	0.00 %	7,449	1.02	1.01	0.01 0.99 %
JASH20	Mar 2020	2,004	114,360	0.88 %	113,361	5.10 %	107,862	1.40 %	106,369	5.98 %	100,369	4.82	4.84	-0.02 -0.4 %
TMBU20	Sep 2020	15,279	80,480	23.43 %	65,201	0.77 %	64,701	0.78 %	64,201	-0.77 %	64,701	1.08	1.12	-0.04 -3.6 %
GUNKULM20	Jun 2020	1,509	68,367	0.74 %	67,867	0.74 %	67,367	0.00 %	67,366	0.00 %	67,366	2.50	2.53	-0.03 -1.2 %
TMBM20X	Jun 2020	18,324	66,417	38.00 %	48,129	2.13 %	47,127	0.00 %	47,126	2.45 %	46,001	1.07	1.14	-0.07 -6.1 %
APM20	Jun 2020	500	60,159	0.84 %	59,659	0.00 %	59,659	0.00 %	59,659	0.00 %	59,659	5.99	6.09	-0.1 -1.6 %
BANPUU20	Sep 2020	500	51,784	0.58 %	51,484	-0.01 %	51,487	-0.02 %	51,496	0.00 %	51,496	6.88	7.15	-0.3 -3.8 %
IRPCH20	Mar 2020	3,488	43,790	3.22 %	42,422	-0.58 %	42,668	-3.24 %	44,095	-3.57 %	45,726	2.32	2.41	-0.09 -3.7 %
SIRIM20	Jun 2020	533	42,867	-0.03 %	42,878	-4.48 %	44,890	-0.01 %	44,896	-3.25 %	46,404	0.80	0.82	-0.02 -2.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	38.50	0.75	1.99
TU	15.40	0.20	1.32
BH	132.50	1.50	1.15
BEAUTY	2.06	0.02	0.98
BLAND	1.06	0.01	0.95
CHG	2.56	0.02	0.79
STA	13.60	0.00	0.00
CENTEL	21.10	0.00	0.00
RATCH	61.00	0.00	0.00
CKP	3.90	0.00	0.00
AAV	1.54	0.00	0.00
IVL	27.25	0.00	0.00
GLOBAL	14.30	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	6.60	-0.80	-10.81
TOP	41.75	-3.00	-6.70
PRM	4.24	-0.30	-6.61
TMB	1.07	-0.06	-5.31
DTAC	37.75	-2.00	-5.03
ESSO	5.95	-0.30	-4.80
SCB	82.00	-4.00	-4.65
KCE	21.00	-1.00	-4.55
KBANK	117.00	-5.50	-4.49
CBG	74.75	-3.50	-4.47

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
06/03/2020	84,907	89,820	-4,913	48,715	47,473	1,242	140,917	137,246	3,671	274,539	372,986

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/03/2020	26,325	20,483	5,842	15,907	14,186	1,721	37,529	45,092	-7,563	79,761	83,625

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
06/03/2020	0	0	0	2,272	1,771	501	6,550	7,051	-501	8,822	39,319