

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Mar-20	06-Mar-20	Change	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20
S50H20	Mar 2020	829.80	913.70	-83.9 -9.18 %	310,228	-2.73 %	318,940	-2.33 %	326,535	0.47 %	325,010	-2.66 %	333,877
S50J20	Apr 2020	823.50	909.10	-85.6 -9.42 %	77	-4.94 %	81	-10.00 %	90	-8.16 %	98	6.52 %	92
S50K20	May 2020	826.30	908.20	-81.9 -9.02 %	10	25.00 %	8	14.29 %	7	40.00 %	5	25.00 %	4
S50M20	Jun 2020	822.30	906.90	-84.6 -9.33 %	40,058	6.85 %	37,491	-0.94 %	37,847	-2.93 %	38,988	1.91 %	38,257
S50U20	Sep 2020	816.40	901.20	-84.8 -9.41 %	10,431	-7.74 %	11,306	-9.18 %	12,449	0.92 %	12,335	-1.15 %	12,479
S50Z20	Dec 2020	814.80	899.60	-84.8 -9.43 %	5,298	2.67 %	5,160	-0.65 %	5,194	0.74 %	5,156	-0.14 %	5,163

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Mar-20	06-Mar-20	Change	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20
JASH20	Mar 2020	33,161	4.63	4.82	-0.19 -3.94 %	107,456	-6.04 %	114,360	0.88 %	113,361	5.10 %	107,862	1.40 %	106,369
TMBM20X	Jun 2020	16,001	1.02	1.07	-0.05 -4.67 %	52,801	-20.50 %	66,417	38.00 %	48,129	2.13 %	47,127	0.00 %	47,126
IRPCH20	Mar 2020	10,790	2.05	2.32	-0.27 11.64 %	34,611	-20.96 %	43,790	3.22 %	42,422	-0.58 %	42,668	-3.24 %	44,095
SIRIH20	Mar 2020	8,558	0.77	0.79	-0.02 -2.53 %	300,908	-1.97 %	306,944	-1.14 %	310,480	-1.29 %	314,532	-0.57 %	316,329
PTTM20	Jun 2020	6,159	29.30	38.00	-8.70 22.89 %	3,189	166.42 %	1,197	6.02 %	1,129	-2.08 %	1,153	35.33 %	852
SPRCM20	Jun 2020	5,536	5.80	6.74	-0.94 13.95 %	4,959	-50.39 %	9,995	11.18 %	8,990	12.52 %	7,990	0.00 %	7,990
BLANDH20	Mar 2020	5,474	1.01	1.08	-0.07 -6.48 %	30,909	-13.56 %	35,756	5.62 %	33,854	-2.51 %	34,724	1.23 %	34,301
IRPCM20	Jun 2020	5,402	2.05	2.31	-0.26 11.26 %	24,883	10.97 %	22,424	-13.53 %	25,932	17.72 %	22,028	0.03 %	22,022
GUNKULZ20	Dec 2020	5,000	2.31	2.45	-0.14 -5.71 %	14,000	-26.32 %	19,000	0.00 %	19,000	0.00 %	19,000	0.00 %	19,000
BEMH20	Mar 2020	4,565	9.13	9.42	-0.29 -3.08 %	11,652	-23.10 %	15,152	3.37 %	14,658	2.70 %	14,272	3.42 %	13,800

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	(+/-)	03-Mar-20	09-Mar-20	06-Mar-20	Change
SIRIH20	Mar 2020	8,558	300,908	-1.97 %	306,944	-1.14 %	310,480	-1.29 %	314,532	-0.57 %	316,329	0.77	0.79	-0.02 -2.5 %
BLANDZ20	Dec 2020	1	177,451	0.00 %	177,451	281.89 %	7,450	0.00 %	7,450	0.01 %	7,449	0.95	1.02	-0.07 -6.9 %
JASH20	Mar 2020	33,161	107,456	-6.04 %	114,360	0.88 %	113,361	5.10 %	107,862	1.40 %	106,369	4.63	4.82	-0.2 -3.9 %
TMBU20	Sep 2020	2,149	79,385	-1.36 %	80,480	23.43 %	65,201	0.77 %	64,701	0.78 %	64,201	1.00	1.08	-0.08 -7.4 %
GUNKULM20	Jun 2020	1,019	69,379	1.48 %	68,367	0.74 %	67,867	0.74 %	67,367	0.00 %	67,366	2.37	2.50	-0.1 -5.2 %
APM20	Jun 2020	500	60,659	0.83 %	60,159	0.84 %	59,659	0.00 %	59,659	0.00 %	59,659	5.90	5.99	-0.09 -1.5 %
TMBM20X	Jun 2020	16,001	52,801	-20.50 %	66,417	38.00 %	48,129	2.13 %	47,127	0.00 %	47,126	1.02	1.07	-0.05 -4.7 %
BANPUU20	Sep 2020	20	51,792	0.02 %	51,784	0.58 %	51,484	-0.01 %	51,487	-0.02 %	51,496	5.30	6.88	-2 -23 %
SIRIM20	Jun 2020	1,891	42,125	-1.73 %	42,867	-0.03 %	42,878	-4.48 %	44,890	-0.01 %	44,896	0.77	0.80	-0.03 -3.8 %
WHAU20	Sep 2020	1,006	35,393	-2.76 %	36,398	0.00 %	36,398	0.00 %	36,398	2.83 %	35,398	2.62	2.85	-0.2 -8.1 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	4.40	0.16	3.77
TASCO	19.80	0.60	3.13
BJC	39.25	0.75	1.95
SUPER	0.40	0.00	0.00
BCH	13.60	-0.10	-0.73
BH	131.00	-1.50	-1.13
SCC	311.00	-5.00	-1.58
TVO	27.25	-0.50	-1.80
TTW	13.90	-0.30	-2.11
SPALI	16.20	-0.40	-2.41

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	74.75	-31.75	-29.81
PTTGC	31.00	-11.25	-26.63
PTT	28.00	-9.50	-25.33
TOP	32.75	-9.00	-21.56
BANPU	5.65	-1.50	-20.98
PRM	3.36	-0.88	-20.75
ESSO	4.88	-1.07	-17.98
IVL	22.90	-4.35	-15.96
PLANB	4.20	-0.68	-13.93
SPRC	5.70	-0.90	-13.64

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
09/03/2020	144,538	136,464	8,074	73,600	101,704	-28,104	224,957	204,927	20,030	443,095	366,102

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2020	53,345	58,194	-4,849	29,042	33,640	-4,598	79,960	70,513	9,447	162,347	88,745

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/03/2020	0	0	0	4,258	1,299	2,959	4,771	7,730	-2,959	9,029	35,771