

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		10-Mar-20	09-Mar-20	Change		10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20
S50H20	Mar 2020	843.30	829.80	13.5	1.63 %	305,917	-1.39 %	310,228	-2.73 %	318,940	-2.33 %	326,535	0.47 %	325,010
S50J20	Apr 2020	836.20	823.50	12.7	1.54 %	94	22.08 %	77	-4.94 %	81	-10.00 %	90	-8.16 %	98
S50K20	May 2020	839.30	826.30	13	1.57 %	15	50.00 %	10	25.00 %	8	14.29 %	7	40.00 %	5
S50M20	Jun 2020	835.10	822.30	12.8	1.56 %	37,762	-5.73 %	40,058	6.85 %	37,491	-0.94 %	37,847	-2.93 %	38,988
S50U20	Sep 2020	829.00	816.40	12.6	1.54 %	10,284	-1.41 %	10,431	-7.74 %	11,306	-9.18 %	12,449	0.92 %	12,335
S50Z20	Dec 2020	827.70	814.80	12.9	1.58 %	5,486	3.55 %	5,298	2.67 %	5,160	-0.65 %	5,194	0.74 %	5,156

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			10-Mar-20	09-Mar-20	Change		10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20
JASH20	Mar 2020	23,108	4.56	4.63	-0.07	-1.51 %	106,360	-1.02 %	107,456	-6.04 %	114,360	0.88 %	113,361	5.10 %	107,862
IRPCM20	Jun 2020	12,318	2.15	2.05	0.10	4.88 %	27,430	10.24 %	24,883	10.97 %	22,424	-13.53 %	25,932	17.72 %	22,028
SIRIH20	Mar 2020	6,087	0.78	0.77	0.01	1.30 %	296,405	-1.50 %	300,908	-1.97 %	306,944	-1.14 %	310,480	-1.29 %	314,532
TMBM20X	Jun 2020	4,549	1.01	1.02	-0.01	-0.98 %	49,311	-6.61 %	52,801	-20.50 %	66,417	38.00 %	48,129	2.13 %	47,127
IRPCU20	Sep 2020	4,085	2.12	2.01	0.11	5.47 %	7,641	-20.62 %	9,626	0.64 %	9,565	-0.11 %	9,576	1.38 %	9,446
KTBM20	Jun 2020	3,946	11.70	11.60	0.10	0.86 %	9,720	-8.66 %	10,641	0.25 %	10,614	9.47 %	9,696	-0.88 %	9,782
IRPCH20	Mar 2020	3,836	2.16	2.05	0.11	5.37 %	33,955	-1.90 %	34,611	-20.96 %	43,790	3.22 %	42,422	-0.58 %	42,668
TMBH20X	Mar 2020	3,835	1.01	1.01	0.00	0.00 %	8,257	-17.64 %	10,025	-17.67 %	12,177	-72.27 %	43,914	0.03 %	43,903
PTTM20	Jun 2020	3,799	28.89	29.30	-0.41	-1.40 %	2,500	-21.61 %	3,189	166.42 %	1,197	6.02 %	1,129	-2.08 %	1,153
TMBZ20	Dec 2020	3,500	0.99	0.99	0.00	0.00 %	20,010	-14.89 %	23,510	17.51 %	20,006	0.00 %	20,006	14.28 %	17,506

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	(+/-)	04-Mar-20	10-Mar-20	09-Mar-20	Change	
SIRIH20	Mar 2020	6,087	296,405	-1.50 %	300,908	-1.97 %	306,944	-1.14 %	310,480	-1.29 %	314,532	0.78	0.77	0.01	1.3 %
BLANDZ20	Dec 2020	0	177,451	0.00 %	177,451	0.00 %	177,451	281.89 %	7,450	0.00 %	7,450	0.96	0.95	0.01	1.05 %
JASH20	Mar 2020	23,108	106,360	-1.02 %	107,456	-6.04 %	114,360	0.88 %	113,361	5.10 %	107,862	4.56	4.63	-0.07	-1.5 %
TMBU20	Sep 2020	500	78,885	-0.63 %	79,385	-1.36 %	80,480	23.43 %	65,201	0.77 %	64,701	1.00	1.00	0	0 %
GUNKULM20	Jun 2020	1,000	70,379	1.44 %	69,379	1.48 %	68,367	0.74 %	67,867	0.74 %	67,367	2.38	2.37	0.01	0.42 %
APM20	Jun 2020	0	60,659	0.00 %	60,659	0.83 %	60,159	0.84 %	59,659	0.00 %	59,659	5.77	5.90	-0.1	-2.2 %
BANPUU20	Sep 2020	35	51,814	0.04 %	51,792	0.02 %	51,784	0.58 %	51,484	-0.01 %	51,487	5.71	5.30	0.4	7.74 %
TMBM20X	Jun 2020	4,549	49,311	-6.61 %	52,801	-20.50 %	66,417	38.00 %	48,129	2.13 %	47,127	1.01	1.02	-0.01	-1 %
SIRIM20	Jun 2020	29	42,149	0.06 %	42,125	-1.73 %	42,867	-0.03 %	42,878	-4.48 %	44,890	0.79	0.77	0.02	2.6 %
WHAU20	Sep 2020	20	35,413	0.06 %	35,393	-2.76 %	36,398	0.00 %	36,398	0.00 %	36,398	2.77	2.62	0.2	5.73 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IRPC	2.14	0.14	7.00
TOP	35.00	2.25	6.87
CHG	2.60	0.16	6.56
PTG	15.50	0.90	6.16
MTC	59.75	3.00	5.29
SPRC	6.00	0.30	5.26
BEAUTY	2.02	0.10	5.21
GLOBAL	14.30	0.70	5.15
CRC	36.50	1.75	5.04
PLANB	4.40	0.20	4.76
PRM	3.52	0.16	4.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	70.50	-4.25	-5.69
TU	14.00	-0.60	-4.11
S	1.87	-0.07	-3.61
PTTGC	30.25	-0.75	-2.42
BGRIM	43.25	-1.00	-2.26
BCH	13.40	-0.20	-1.47
INTUCH	51.25	-0.75	-1.44
PSL	4.50	-0.06	-1.32
CKP	3.66	-0.04	-1.08
MAJOR	18.80	-0.20	-1.05

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
10/03/2020	150,761	143,821	6,940	46,073	54,710	-8,637	200,425	198,728	1,697	397,259	359,558

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2020	25,337	25,581	-244	19,851	18,186	1,665	38,872	40,293	-1,421	84,060	90,199

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/03/2020	0	0	0	3,284	5,145	-1,861	3,605	1,744	1,861	6,889	37,377