

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		11-Mar-20	10-Mar-20	Change	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	
S50H20	Mar 2020	821.60	843.30	-21.7 -2.57 %	318,922	4.25 %	305,917	-1.39 %	310,228	-2.73 %	318,940	-2.33 %	326,535	
S50J20	Apr 2020	814.80	836.20	-21.4 -2.56 %	102	8.51 %	94	22.08 %	77	-4.94 %	81	-10.00 %	90	
S50K20	May 2020	817.70	839.30	-21.6 -2.57 %	14	-6.67 %	15	50.00 %	10	25.00 %	8	14.29 %	7	
S50M20	Jun 2020	813.60	835.10	-21.5 -2.57 %	36,969	-2.10 %	37,762	-5.73 %	40,058	6.85 %	37,491	-0.94 %	37,847	
S50U20	Sep 2020	807.30	829.00	-21.7 -2.62 %	10,463	1.74 %	10,284	-1.41 %	10,431	-7.74 %	11,306	-9.18 %	12,449	
S50Z20	Dec 2020	805.90	827.70	-21.8 -2.63 %	5,641	2.83 %	5,486	3.55 %	5,298	2.67 %	5,160	-0.65 %	5,194	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			11-Mar-20	10-Mar-20	Change	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	
SIRIH20	Mar 2020	36,918	0.76	0.78	-0.02 -2.56 %	263,707	-11.03 %	296,405	-1.50 %	300,908	-1.97 %	306,944	-1.14 %	310,480	
JASH20	Mar 2020	24,671	4.54	4.56	-0.02 -0.44 %	104,764	-1.50 %	106,360	-1.02 %	107,456	-6.04 %	114,360	0.88 %	113,361	
SIRIM20	Jun 2020	18,519	0.74	0.79	-0.05 -6.33 %	60,654	43.90 %	42,149	0.06 %	42,125	-1.73 %	42,867	-0.03 %	42,878	
BTSM20	Jun 2020	5,619	10.91	11.22	-0.31 -2.76 %	2,294	3.75 %	2,211	-6.27 %	2,359	34.19 %	1,758	6.42 %	1,652	
IRPCH20	Mar 2020	4,150	2.15	2.16	-0.01 -0.46 %	33,711	-0.72 %	33,955	-1.90 %	34,611	-20.96 %	43,790	3.22 %	42,422	
BEMH20	Mar 2020	4,083	8.94	9.17	-0.23 -2.51 %	11,649	-0.03 %	11,652	0.00 %	11,652	-23.10 %	15,152	3.37 %	14,658	
IRPCM20	Jun 2020	3,790	2.11	2.15	-0.04 -1.86 %	28,033	2.20 %	27,430	10.24 %	24,883	10.97 %	22,424	-13.53 %	25,932	
PRMU20	Sep 2020	3,240	4.36	3.42	0.94 27.49 %	2,502	-56.43 %	5,742	0.00 %	5,742	0.00 %	5,742	0.00 %	5,742	
SPRCM20	Jun 2020	3,203	6.16	6.09	0.07 1.15 %	2,971	-46.64 %	5,568	12.28 %	4,959	-50.39 %	9,995	11.18 %	8,990	
BLANDM20	Jun 2020	2,733	1.02	1.00	0.02 2.00 %	31,596	-0.87 %	31,874	0.24 %	31,797	10.47 %	28,784	-3.66 %	29,878	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	(+/-)	05-Mar-20	11-Mar-20	10-Mar-20	Change	
SIRIH20	Mar 2020	36,918	263,707	-11.03 %	296,405	-1.50 %	300,908	-1.97 %	306,944	-1.14 %	310,480	0.76	0.78	-0.02 -2.6 %	
BLANDZ20	Dec 2020	0	177,451	0.00 %	177,451	0.00 %	177,451	0.00 %	177,451	281.89 %	7,450	0.95	0.96	-0.01 -1.0 %	
JASH20	Mar 2020	24,671	104,764	-1.50 %	106,360	-1.02 %	107,456	-6.04 %	114,360	0.88 %	113,361	4.54	4.56	-0.02 -0.4 %	
TMBU20	Sep 2020	2,000	79,885	1.27 %	78,885	-0.63 %	79,385	-1.36 %	80,480	23.43 %	65,201	1.00	1.00	0 0 %	
GUNKULM20	Jun 2020	1,003	70,382	0.00 %	70,379	1.44 %	69,379	1.48 %	68,367	0.74 %	67,867	2.37	2.38	-0.01 -0.4 %	
APM20	Jun 2020	0	60,659	0.00 %	60,659	0.00 %	60,659	0.83 %	60,159	0.84 %	59,659	5.62	5.77	-0.2 -2.6 %	
SIRIM20	Jun 2020	18,519	60,654	43.90 %	42,149	0.06 %	42,125	-1.73 %	42,867	-0.03 %	42,878	0.74	0.79	-0.05 -6.3 %	
BANPUU20	Sep 2020	2	51,813	0.00 %	51,814	0.04 %	51,792	0.02 %	51,784	0.58 %	51,484	5.70	5.71	-0.01 -0.2 %	
TMBM20X	Jun 2020	544	49,351	0.08 %	49,311	-6.61 %	52,801	-20.50 %	66,417	38.00 %	48,129	1.01	1.01	0 0 %	
WHAU20	Sep 2020	501	34,914	-1.41 %	35,413	0.06 %	35,393	-2.76 %	36,398	0.00 %	36,398	2.73	2.77	-0.04 -1.4 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PRM	4.48	0.96	27.27
ESSO	5.25	0.25	5.00
TOP	36.75	1.75	5.00
SPRC	6.25	0.25	4.17
PTT	29.25	0.75	2.63
PTTEP	72.25	1.75	2.48
PSL	4.60	0.10	2.22
TMB	1.02	0.02	2.00
BANPU	5.95	0.10	1.71
RS	10.60	0.10	0.95

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BGRIM	37.50	-5.75	-13.29
GULF	151.50	-17.00	-10.09
PSH	12.90	-1.20	-8.51
GPSC	57.25	-5.25	-8.40
STEC	13.90	-0.90	-6.08
AAV	1.41	-0.09	-6.00
PTG	14.60	-0.90	-5.81
SAWAD	62.00	-3.75	-5.70
PLANB	4.16	-0.24	-5.45
EA	36.25	-2.00	-5.23

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
11/03/2020	164,679	141,082	23,597	59,371	76,978	-17,607	205,661	211,651	-5,990	429,711	372,111

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2020	19,280	21,816	-2,536	12,068	14,719	-2,651	37,466	32,279	5,187	68,814	93,371

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/03/2020	0	0	0	5,027	2,970	2,057	5,056	7,113	-2,057	10,083	38,019