

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		12-Mar-20	11-Mar-20	Change	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20
S50H20	Mar 2020	722.60	821.60	-99 -12.1 %	331,852	4.05 %	318,922	4.25 %	305,917	-1.39 %	310,228	-2.73 %	318,940
S50J20	Apr 2020	720.80	814.80	-94 -11.5 %	110	7.84 %	102	8.51 %	94	22.08 %	77	-4.94 %	81
S50K20	May 2020	719.10	817.70	-98.6 -12.1 %	18	28.57 %	14	-6.67 %	15	50.00 %	10	25.00 %	8
S50M20	Jun 2020	715.20	813.60	-98.4 -12.1 %	33,956	-8.15 %	36,969	-2.10 %	37,762	-5.73 %	40,058	6.85 %	37,491
S50U20	Sep 2020	708.50	807.30	-98.8 -12.2 %	10,418	-0.43 %	10,463	1.74 %	10,284	-1.41 %	10,431	-7.74 %	11,306
S50Z20	Dec 2020	706.30	805.90	-99.6 -12.4 %	5,738	1.72 %	5,641	2.83 %	5,486	3.55 %	5,298	2.67 %	5,160

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			12-Mar-20	11-Mar-20	Change	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20
GUNKULM20	Jun 2020	65,521	2.17	2.37	-0.20 -8.44 %	4,901	-93.04 %	70,382	0.00 %	70,379	1.44 %	69,379	1.48 %	68,367
GUNKULU20	Sep 2020	65,000	2.14	2.40	-0.26 -10.83 %	65,510	745.10 %	510	0.00 %	510	0.00 %	10	-98.04 %	510
TMBM20X	Jun 2020	32,916	0.84	1.01	-0.17 -16.83 %	18,760	-61.99 %	49,351	0.08 %	49,311	-6.61 %	52,801	-20.50 %	66,417
SIRIH20	Mar 2020	32,526	0.68	0.76	-0.08 -10.53 %	232,128	-11.98 %	263,707	-11.03 %	296,405	-1.50 %	300,908	-1.97 %	306,944
TMBU20	Sep 2020	19,988	0.83	1.00	-0.17 -17.00 %	72,897	-8.75 %	79,885	1.27 %	78,885	-0.63 %	79,385	-1.36 %	80,480
JASH20	Mar 2020	16,454	4.01	4.54	-0.53 -11.67 %	91,617	-12.55 %	104,764	-1.50 %	106,360	-1.02 %	107,456	-6.04 %	114,360
JASM20	Jun 2020	12,411	3.15	3.15	0.00 0.00 %	5,308	-69.68 %	17,507	-2.48 %	17,952	0.04 %	17,944	-3.24 %	18,544
BEMM20	Jun 2020	9,463	7.55	8.92	-1.37 -15.36 %	15,041	-16.12 %	17,931	-2.58 %	18,406	2.80 %	17,904	-5.16 %	18,879
KTBM20	Jun 2020	8,972	9.88	11.49	-1.61 -14.01 %	1,670	-83.37 %	10,042	3.31 %	9,720	-8.66 %	10,641	0.25 %	10,614
IRPCM20	Jun 2020	8,539	2.05	2.11	-0.06 -2.84 %	23,275	-16.97 %	28,033	2.20 %	27,430	10.24 %	24,883	10.97 %	22,424

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	(+/-)	06-Mar-20	12-Mar-20	11-Mar-20	Change
SIRIH20	Mar 2020	32,526	232,128	-11.98 %	263,707	-11.03 %	296,405	-1.50 %	300,908	-1.97 %	306,944	0.68	0.76	-0.08 -11 %
BLANDZ20	Dec 2020	2	177,453	0.00 %	177,451	0.00 %	177,451	0.00 %	177,451	0.00 %	177,451	0.86	0.95	-0.09 -9.5 %
JASH20	Mar 2020	16,454	91,617	-12.55 %	104,764	-1.50 %	106,360	-1.02 %	107,456	-6.04 %	114,360	4.01	4.54	-0.5 -12 %
TMBU20	Sep 2020	19,988	72,897	-8.75 %	79,885	1.27 %	78,885	-0.63 %	79,385	-1.36 %	80,480	0.83	1.00	-0.2 -17 %
GUNKULU20	Sep 2020	65,000	65,510	745.10 %	510	0.00 %	510	0.00 %	10	-98.04 %	510	2.14	2.40	-0.3 -11 %
APM20	Jun 2020	1	60,658	0.00 %	60,659	0.00 %	60,659	0.00 %	60,659	0.83 %	60,159	4.82	5.62	-0.8 -14 %
SIRIM20	Jun 2020	2,653	58,057	-4.28 %	60,654	43.90 %	42,149	0.06 %	42,125	-1.73 %	42,867	0.69	0.74	-0.05 -6.8 %
BANPUU20	Sep 2020	301	51,714	-0.19 %	51,813	0.00 %	51,814	0.04 %	51,792	0.02 %	51,784	4.79	5.70	-0.9 -16 %
WHAU20	Sep 2020	4	34,910	-0.01 %	34,914	-1.41 %	35,413	0.06 %	35,393	-2.76 %	36,398	2.14	2.73	-0.6 -22 %
RSM20	Jun 2020	100	32,592	0.31 %	32,492	0.00 %	32,492	0.00 %	32,492	-0.61 %	32,691	9.86	10.53	-0.7 -6.4 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAMART	5.90	0.05	0.85
IRPC	2.04	-0.10	-4.67
RS	10.10	-0.50	-4.72
BH	123.50	-6.50	-5.00
TTW	13.00	-0.80	-5.80
ADVANC	173.50	-11.50	-6.22
CPALL	61.75	-4.25	-6.44
SIRI	0.74	-0.06	-7.50
JAS	4.16	-0.34	-7.56
QH	2.10	-0.18	-7.89

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STPI	3.22	-1.08	-25.12
CK	14.00	-3.50	-20.00
KKP	41.25	-10.25	-19.90
WHA	2.16	-0.52	-19.40
AMATA	10.50	-2.50	-19.23
STEC	11.30	-2.60	-18.71
KTC	28.00	-6.25	-18.25
UNIQ	4.48	-0.97	-17.80
IVL	19.40	-4.20	-17.80
CBG	59.00	-12.75	-17.77

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
12/03/2020	216,554	188,311	28,243	89,162	114,951	-25,789	247,969	250,423	-2,454	553,685	382,092

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2020	31,754	36,949	-5,195	14,391	16,245	-1,854	53,348	46,299	7,049	99,493	96,692

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/03/2020	0	0	0	7,020	5,392	1,628	7,306	8,934	-1,628	14,326	35,793