

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Mar-20	12-Mar-20	Change	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20
S50H20	Mar 2020	745.20	722.60	22.6 3.13 %	308,817	-6.94 %	331,852	4.05 %	318,922	4.25 %	305,917	-1.39 %	310,228
S50J20	Apr 2020	736.30	720.80	15.5 2.15 %	92	-16.36 %	110	7.84 %	102	8.51 %	94	22.08 %	77
S50K20	May 2020	722.00	719.10	2.9 0.4 %	18	0.00 %	18	28.57 %	14	-6.67 %	15	50.00 %	10
S50M20	Jun 2020	738.40	715.20	23.2 3.24 %	33,965	0.03 %	33,956	-8.15 %	36,969	-2.10 %	37,762	-5.73 %	40,058
S50U20	Sep 2020	731.50	708.50	23 3.25 %	9,803	-5.90 %	10,418	-0.43 %	10,463	1.74 %	10,284	-1.41 %	10,431
S50Z20	Dec 2020	729.50	706.30	23.2 3.28 %	5,199	-9.39 %	5,738	1.72 %	5,641	2.83 %	5,486	3.55 %	5,298

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Mar-20	12-Mar-20	Change	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20
TMBU20	Sep 2020	126,320	0.80	0.83	-0.03 -3.61 %	2,079	-97.15 %	72,897	-8.75 %	79,885	1.27 %	78,885	-0.63 %	79,385
GUNKULU20	Sep 2020	99,500	1.98	2.14	-0.16 -7.48 %	38,010	-41.98 %	65,510	745.10 %	510	0.00 %	510	100.00 %	10
GUNKULM20	Jun 2020	35,353	1.91	2.17	-0.26 -11.98 %	37,212	659.27 %	4,901	-93.04 %	70,382	0.00 %	70,379	1.44 %	69,379
GUNKULZ20	Dec 2020	34,000	1.96	2.12	-0.16 -7.55 %	0	0.00 %	14,000	0.00 %	14,000	0.00 %	14,000	0.00 %	14,000
TMBZ20	Dec 2020	19,000	0.79	0.83	-0.04 -4.82 %	1,012	-94.94 %	20,012	0.01 %	20,010	0.00 %	20,010	-14.89 %	23,510
TMBM20X	Jun 2020	13,521	0.80	0.84	-0.04 -4.76 %	6,587	-64.89 %	18,760	-61.99 %	49,351	0.08 %	49,311	-6.61 %	52,801
BTSZ20	Dec 2020	11,003	9.83	9.62	0.21 2.18 %	2,355	-82.37 %	13,355	0.01 %	13,353	0.01 %	13,352	0.01 %	13,350
JASH20	Mar 2020	10,592	4.10	4.01	0.09 2.24 %	89,085	-2.76 %	91,617	-12.55 %	104,764	-1.50 %	106,360	-1.02 %	107,456
IRPCM20	Jun 2020	9,679	2.04	2.05	-0.01 -0.49 %	19,899	-14.50 %	23,275	-16.97 %	28,033	2.20 %	27,430	10.24 %	24,883
QHM20	Jun 2020	9,625	1.95	1.96	-0.01 -0.51 %	12,671	-42.94 %	22,208	2.47 %	21,672	-4.37 %	22,662	0.00 %	22,661

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	(+/-)	09-Mar-20	13-Mar-20	12-Mar-20	Change
SIRIH20	Mar 2020	7,429	225,390	-2.90 %	232,128	-11.98 %	263,707	-11.03 %	296,405	-1.50 %	300,908	0.68	0.68	0 0 %
BLANDZ20	Dec 2020	3,007	180,456	1.69 %	177,453	0.00 %	177,451	0.00 %	177,451	0.00 %	177,451	0.95	0.86	0.09 10.5 %
JASH20	Mar 2020	10,592	89,085	-2.76 %	91,617	-12.55 %	104,764	-1.50 %	106,360	-1.02 %	107,456	4.10	4.01	0.09 2.24 %
APM20	Jun 2020	3,700	58,158	-4.12 %	60,658	0.00 %	60,659	0.00 %	60,659	0.00 %	60,659	4.72	4.82	-0.1 -2.1 %
SIRIM20	Jun 2020	4,397	54,149	-6.73 %	58,057	-4.28 %	60,654	43.90 %	42,149	0.06 %	42,125	0.67	0.69	-0.02 -2.9 %
BANPUU20	Sep 2020	6	51,717	0.01 %	51,714	-0.19 %	51,813	0.00 %	51,814	0.04 %	51,792	4.71	4.79	-0.08 -1.7 %
GUNKULU20	Sep 2020	99,500	38,010	-41.98 %	65,510	745.10 %	510	0.00 %	510	0.00 %	10	1.98	2.14	-0.2 -7.5 %
GUNKULM20	Jun 2020	35,353	37,212	659.27 %	4,901	-93.04 %	70,382	0.00 %	70,379	1.44 %	69,379	1.91	2.17	-0.3 -12 %
WHAU20	Sep 2020	0	34,910	0.00 %	34,910	-0.01 %	34,914	-1.41 %	35,413	0.06 %	35,393	2.15	2.14	0.01 0.47 %
BLANDM20	Jun 2020	5,679	34,784	11.73 %	31,133	-1.47 %	31,596	-0.87 %	31,874	0.24 %	31,797	0.89	0.91	-0.02 -2.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	66.25	6.25	10.42
BGRIM	36.25	2.75	8.21
TOP	35.25	2.50	7.63
SAWAD	56.75	4.00	7.58
AOT	56.50	3.75	7.11
KTB	11.10	0.70	6.73
KTC	29.75	1.75	6.25
AEONTS	115.50	6.50	5.96
MTC	54.25	3.00	5.85
TU	13.00	0.70	5.69

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SIRI	0.65	-0.09	-12.16
ORI	3.50	-0.40	-10.26
TKN	5.75	-0.55	-8.73
ERW	3.00	-0.24	-7.41
GUNKUL	2.04	-0.16	-7.27
EPG	3.68	-0.22	-5.64
STPI	3.04	-0.18	-5.59
BLAND	0.85	-0.05	-5.56
BEAUTY	1.56	-0.08	-4.88
LPN	3.54	-0.18	-4.84

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
13/03/2020	283,449	303,640	-20,191	132,036	113,735	18,301	317,851	315,961	1,890	733,336	357,894

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2020	102,185	70,542	31,643	27,608	25,356	2,252	71,440	105,335	-33,895	201,233	80,654

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/03/2020	0	0	0	4,515	5,919	-1,404	10,944	9,540	1,404	15,459	34,336