

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		17-Mar-20	16-Mar-20	Change	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20
S50H20	Mar 2020	676.50	681.30	-4.8 -0.7 %	320,011	-1.72 %	325,620	5.44 %	308,817	-6.94 %	331,852	4.05 %	318,922
S50J20	Apr 2020	670.00	675.10	-5.1 -0.76 %	118	2.61 %	115	25.00 %	92	-16.36 %	110	7.84 %	102
S50K20	May 2020	672.50	677.70	-5.2 -0.77 %	18	0.00 %	18	0.00 %	18	0.00 %	18	28.57 %	14
S50M20	Jun 2020	668.50	673.50	-5 -0.74 %	59,302	23.68 %	47,948	41.17 %	33,965	0.03 %	33,956	-8.15 %	36,969
S50U20	Sep 2020	661.10	666.10	-5 -0.75 %	9,967	1.82 %	9,789	-0.14 %	9,803	-5.90 %	10,418	-0.43 %	10,463
S50Z20	Dec 2020	659.10	665.30	-6.2 -0.93 %	5,187	1.81 %	5,095	-2.00 %	5,199	-9.39 %	5,738	1.72 %	5,641

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Mar-20	16-Mar-20	Change	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20
GUNKULM20	Jun 2020	71,141	1.92	1.91	0.01 0.52 %	37,856	3.10 %	36,717	-1.33 %	37,212	359.27 %	4,901	-93.04 %	70,382
GUNKULU20	Sep 2020	59,701	1.85	1.88	-0.03 -1.60 %	27,916	-21.62 %	35,615	-6.30 %	38,010	-41.98 %	65,510	745.10 %	510
TMBU20	Sep 2020	29,000	0.70	0.68	0.02 2.94 %	1,079	0.00 %	1,079	-48.10 %	2,079	-97.15 %	72,897	-8.75 %	79,885
JASH20	Mar 2020	20,501	3.84	3.88	-0.04 -1.03 %	88,097	-0.57 %	88,601	-0.54 %	89,085	-2.76 %	91,617	-12.55 %	104,764
IRPCU20	Sep 2020	12,092	1.88	1.81	0.07 3.87 %	1,793	-76.84 %	7,743	-0.14 %	7,754	0.17 %	7,741	0.91 %	7,671
SAMARTU20	Sep 2020	12,000	4.35	4.70	-0.35 -7.45 %	527	-93.82 %	8,527	-5.54 %	9,027	0.00 %	9,027	-5.24 %	9,526
SIRIH20	Mar 2020	10,140	0.58	0.61	-0.03 -4.92 %	200,960	-4.74 %	210,950	-6.41 %	225,390	-2.90 %	232,128	-11.98 %	263,707
IRPCH20	Mar 2020	10,128	1.90	1.85	0.05 2.70 %	19,513	-25.31 %	26,124	-0.20 %	26,176	-9.00 %	28,765	-14.67 %	33,711
BEMM20	Jun 2020	7,529	6.40	6.94	-0.54 -7.78 %	11,603	-11.44 %	13,102	-6.82 %	14,061	-6.52 %	15,041	-16.12 %	17,931
AOTM20	Jun 2020	5,019	48.89	49.95	-1.06 -2.12 %	5,778	75.94 %	3,284	43.34 %	2,291	-21.05 %	2,902	30.54 %	2,223

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	17-Mar-20	16-Mar-20	Change
SIRIH20	Mar 2020	10,140	200,960	-4.74 %	210,950	-6.41 %	225,390	-2.90 %	232,128	-11.98 %	263,707	0.58	0.61	-0.03 -4.9 %
BLANDZ20	Dec 2020	1	182,748	0.00 %	182,747	1.27 %	180,456	1.69 %	177,453	0.00 %	177,451	0.67	0.70	-0.03 -4.3 %
JASH20	Mar 2020	20,501	88,097	-0.57 %	88,601	-0.54 %	89,085	-2.76 %	91,617	-12.55 %	104,764	3.84	3.88	-0.04 -1.0 %
SIRIM20	Jun 2020	118	64,672	0.17 %	64,564	19.23 %	54,149	-6.73 %	58,057	-4.28 %	60,654	0.59	0.62	-0.03 -4.8 %
APM20	Jun 2020	701	56,958	-1.21 %	57,658	-0.86 %	58,158	-4.12 %	60,658	0.00 %	60,659	3.92	4.37	-0.5 -10 %
BANPUU20	Sep 2020	10	51,727	0.02 %	51,717	0.00 %	51,717	0.01 %	51,714	-0.19 %	51,813	4.49	4.59	-0.1 -2.2 %
GUNKULM20	Jun 2020	71,141	37,856	3.10 %	36,717	-1.33 %	37,212	659.27 %	4,901	-93.04 %	70,382	1.92	1.91	0.01 0.52 %
WHAU20	Sep 2020	5	34,915	0.01 %	34,910	0.00 %	34,910	0.00 %	34,910	-0.01 %	34,914	2.16	2.08	0.08 3.85 %
TRUEM20	Jun 2020	4,225	32,952	10.01 %	29,953	-0.24 %	30,024	-3.43 %	31,089	-0.25 %	31,166	2.44	2.45	-0.01 -0.4 %
RSM20	Jun 2020	121	32,312	-0.25 %	32,392	-0.61 %	32,592	0.00 %	32,592	0.31 %	32,492	8.94	8.94	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TPIPL	1.05	0.07	7.14
TMB	0.72	0.03	4.35
GPSC	47.00	1.50	3.30
BJC	34.75	1.00	2.96
TASCO	16.50	0.40	2.48
RATCH	47.00	1.00	2.17
IRPC	1.92	0.04	2.13
PTTGC	24.50	0.50	2.08
SCC	272.00	5.00	1.87
IVL	17.40	0.30	1.75

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	40.00	-7.00	-14.89
VNG	2.42	-0.38	-13.57
TCAP	32.75	-4.00	-10.88
SAMART	4.38	-0.46	-9.50
PRM	3.28	-0.32	-8.89
SPRC	4.54	-0.44	-8.84
KKP	36.25	-3.50	-8.81
LPN	3.20	-0.30	-8.57
MINT	17.70	-1.60	-8.29
TISCO	70.00	-5.75	-7.59

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
17/03/2020	213,998	198,332	15,666	50,066	68,264	-18,198	217,702	215,170	2,532	481,766	394,603

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2020	49,317	40,846	8,471	16,906	17,446	-540	39,953	47,884	-7,931	106,176	49,705

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/03/2020	0	0	0	8,902	9,963	-1,061	9,322	8,261	1,061	18,224	28,978