

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-Mar-20	17-Mar-20	Change	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20
S50H20	Mar 2020	692.60	676.50	16.1 2.38 %	301,732	-5.71 %	320,011	-1.72 %	325,620	5.44 %	308,817	-6.94 %	331,852
S50J20	Apr 2020	686.40	670.00	16.4 2.45 %	142	20.34 %	118	2.61 %	115	25.00 %	92	-16.36 %	110
S50K20	May 2020	679.00	672.50	6.5 0.97 %	18	0.00 %	18	0.00 %	18	0.00 %	18	0.00 %	18
S50M20	Jun 2020	684.40	668.50	15.9 2.38 %	81,596	37.59 %	59,302	23.68 %	47,948	41.17 %	33,965	0.03 %	33,956
S50U20	Sep 2020	676.80	661.10	15.7 2.37 %	10,037	0.70 %	9,967	1.82 %	9,789	-0.14 %	9,803	-5.90 %	10,418
S50Z20	Dec 2020	674.90	659.10	15.8 2.4 %	5,225	0.73 %	5,187	1.81 %	5,095	-2.00 %	5,199	-9.39 %	5,738

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-Mar-20	17-Mar-20	Change	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20
TRUEH20	Mar 2020	23,552	2.78	2.46	0.32 13.01 %	6,310	-63.55 %	17,312	0.24 %	17,271	0.58 %	17,172	-23.19 %	22,357
JASH20	Mar 2020	12,842	4.00	3.84	0.16 4.17 %	91,516	3.88 %	88,097	-0.57 %	88,601	-0.54 %	89,085	-2.76 %	91,617
BLANDM20	Jun 2020	8,106	0.76	0.74	0.02 2.70 %	31,762	5.41 %	30,131	-4.11 %	31,424	-9.66 %	34,784	11.73 %	31,133
SIRIH20	Mar 2020	7,585	0.60	0.58	0.02 3.45 %	193,391	-3.77 %	200,960	-4.74 %	210,950	-6.41 %	225,390	-2.90 %	232,128
TRUEM20	Jun 2020	7,430	2.78	2.44	0.34 13.93 %	30,958	-6.05 %	32,952	10.01 %	29,953	-0.24 %	30,024	-3.43 %	31,089
KTCZ20	Dec 2020	6,000	26.03	25.64	0.39 1.52 %	10,600	130.43 %	4,600	76.92 %	2,600	23.81 %	2,100	0.00 %	2,100
IRPCM20	Jun 2020	5,731	1.96	1.91	0.05 2.62 %	16,834	6.02 %	15,878	-13.72 %	18,403	-7.52 %	19,899	-14.50 %	23,275
AOTM20	Jun 2020	5,570	48.90	48.89	0.01 0.02 %	7,843	35.74 %	5,778	75.94 %	3,284	43.34 %	2,291	-21.05 %	2,902
BEMM20	Jun 2020	5,546	6.62	6.40	0.22 3.44 %	8,101	-30.18 %	11,603	-11.44 %	13,102	-6.82 %	14,061	-6.52 %	15,041
PTTM20	Jun 2020	4,334	26.55	26.15	0.40 1.53 %	3,372	-27.58 %	4,656	21.19 %	3,842	82.52 %	2,105	5.20 %	2,001

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	18-Mar-20	17-Mar-20	Change
SIRIH20	Mar 2020	7,585	193,391	-3.77 %	200,960	-4.74 %	210,950	-6.41 %	225,390	-2.90 %	232,128	0.60	0.58	0.02 3.45 %
BLANDZ20	Dec 2020	1	182,747	0.00 %	182,748	0.00 %	182,747	1.27 %	180,456	1.69 %	177,453	0.71	0.67	0.04 5.97 %
JASH20	Mar 2020	12,842	91,516	3.88 %	88,097	-0.57 %	88,601	-0.54 %	89,085	-2.76 %	91,617	4.00	3.84	0.2 4.17 %
SIRIM20	Jun 2020	32	64,704	0.05 %	64,672	0.17 %	64,564	19.23 %	54,149	-6.73 %	58,057	0.59	0.59	0 0 %
APM20	Jun 2020	501	56,459	-0.88 %	56,958	-1.21 %	57,658	-0.86 %	58,158	-4.12 %	60,658	3.82	3.92	-0.1 -2.6 %
BANPUU20	Sep 2020	500	51,227	-0.97 %	51,727	0.02 %	51,717	0.00 %	51,717	0.01 %	51,714	4.71	4.49	0.2 4.9 %
GUNKULM20	Jun 2020	19	37,863	0.02 %	37,856	3.10 %	36,717	-1.33 %	37,212	659.27 %	4,901	2.01	1.92	0.09 4.69 %
RSM20	Jun 2020	20	32,332	0.06 %	32,312	-0.25 %	32,392	-0.61 %	32,592	0.00 %	32,592	8.94	8.94	0 0 %
BLANDM20	Jun 2020	8,106	31,762	5.41 %	30,131	-4.11 %	31,424	-9.66 %	34,784	11.73 %	31,133	0.76	0.74	0.02 2.7 %
TRUEM20	Jun 2020	7,430	30,958	-6.05 %	32,952	10.01 %	29,953	-0.24 %	30,024	-3.43 %	31,089	2.78	2.44	0.3 13.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TRUE	2.78	0.32	13.01
BLAND	0.77	0.06	8.45
SPRC	4.92	0.38	8.37
JAS	4.10	0.24	6.22
COM7	17.60	1.00	6.02
BJC	36.75	2.00	5.76
DTAC	31.00	1.50	5.08
BANPU	5.00	0.24	5.04
CPN	42.75	2.00	4.91
TPIPL	1.10	0.05	4.76

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	3.02	-0.36	-10.65
MINT	16.00	-1.70	-9.60
MAJOR	13.30	-0.90	-6.34
TKN	4.94	-0.26	-5.00
KKP	34.75	-1.50	-4.14
SAWAD	45.50	-1.75	-3.70
TISCO	68.00	-2.00	-2.86
CENTEL	14.50	-0.40	-2.68
CHG	2.20	-0.06	-2.65
TCAP	32.00	-0.75	-2.29

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
18/03/2020	225,715	207,532	18,183	50,079	49,437	642	192,033	210,858	-18,825	467,827	398,750

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2020	50,043	46,931	3,112	15,867	17,729	-1,862	44,388	45,638	-1,250	110,298	44,870

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/03/2020	0	0	0	3,002	6,331	-3,329	7,961	4,632	3,329	10,963	33,169