

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		19-Mar-20	18-Mar-20	Change	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20
S50H20	Mar 2020	688.50	692.60	-4.1 -0.59 %	275,283	-8.77 %	301,732	-5.71 %	320,011	-1.72 %	325,620	5.44 %	308,817
S50J20	Apr 2020	682.60	686.40	-3.8 -0.55 %	122	-14.08 %	142	20.34 %	118	2.61 %	115	25.00 %	92
S50K20	May 2020	684.60	679.00	5.6 0.82 %	23	27.78 %	18	0.00 %	18	0.00 %	18	0.00 %	18
S50M20	Jun 2020	681.30	684.40	-3.1 -0.45 %	89,463	9.64 %	81,596	37.59 %	59,302	23.68 %	47,948	41.17 %	33,965
S50U20	Sep 2020	673.50	676.80	-3.3 -0.49 %	10,084	0.47 %	10,037	0.70 %	9,967	1.82 %	9,789	-0.14 %	9,803
S50Z20	Dec 2020	671.60	674.90	-3.3 -0.49 %	5,293	1.30 %	5,225	0.73 %	5,187	1.81 %	5,095	-2.00 %	5,199

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			19-Mar-20	18-Mar-20	Change	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20
SIRIH20	Mar 2020	9,124	0.57	0.60	-0.03 -5.00 %	184,278	-4.71 %	193,391	-3.77 %	200,960	-4.74 %	210,950	-6.41 %	225,390
QHM20	Jun 2020	7,498	1.75	1.91	-0.16 -8.38 %	13,717	-4.10 %	14,304	12.74 %	12,688	-7.28 %	13,684	7.99 %	12,671
TRUEM20	Jun 2020	5,830	3.09	2.78	0.31 11.15 %	32,975	6.52 %	30,958	-6.05 %	32,952	10.01 %	29,953	-0.24 %	30,024
AOTM20	Jun 2020	5,223	46.63	48.90	-2.27 -4.64 %	5,375	-31.47 %	7,843	35.74 %	5,778	75.94 %	3,284	43.34 %	2,291
BEMM20	Jun 2020	4,530	6.62	6.62	0.00 0.00 %	9,101	12.34 %	8,101	-30.18 %	11,603	-11.44 %	13,102	-6.82 %	14,061
BLANDM20	Jun 2020	4,230	0.77	0.76	0.01 1.32 %	35,981	13.28 %	31,762	5.41 %	30,131	-4.11 %	31,424	-9.66 %	34,784
JASH20	Mar 2020	3,046	4.10	4.00	0.10 2.50 %	90,481	-1.13 %	91,516	3.88 %	88,097	-0.57 %	88,601	-0.54 %	89,085
KTCZ20	Dec 2020	3,000	26.85	26.03	0.82 3.15 %	13,600	28.30 %	10,600	130.43 %	4,600	76.92 %	2,600	23.81 %	2,100
SPRCZ20	Dec 2020	3,000	4.48	4.78	-0.30 -6.28 %	9,300	0.00 %	9,300	0.00 %	9,300	-27.34 %	12,800	-23.35 %	16,700
BLANDZ20	Dec 2020	3,000	0.68	0.71	-0.03 -4.23 %	179,747	-1.64 %	182,747	0.00 %	182,748	0.00 %	182,747	1.27 %	180,456
PRMM20	Jun 2020	3,000	3.39	3.09	0.30 9.71 %	24,977	-5.67 %	26,477	0.00 %	26,477	-5.36 %	27,977	0.00 %	27,977

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	(+/-)	13-Mar-20	19-Mar-20	18-Mar-20	Change
SIRIH20	Mar 2020	9,124	184,278	-4.71 %	193,391	-3.77 %	200,960	-4.74 %	210,950	-6.41 %	225,390	0.57	0.60	-0.03 -5 %
BLANDZ20	Dec 2020	3,000	179,747	-1.64 %	182,747	0.00 %	182,748	0.00 %	182,747	1.27 %	180,456	0.68	0.71	-0.03 -4.2 %
JASH20	Mar 2020	3,046	90,481	-1.13 %	91,516	3.88 %	88,097	-0.57 %	88,601	-0.54 %	89,085	4.10	4.00	0.1 2.5 %
SIRIM20	Jun 2020	191	64,817	0.17 %	64,704	0.05 %	64,672	0.17 %	64,564	19.23 %	54,149	0.59	0.59	0 0 %
APM20	Jun 2020	1	56,460	0.00 %	56,459	-0.88 %	56,958	-1.21 %	57,658	-0.86 %	58,158	3.68	3.82	-0.1 -3.7 %
BANPUU20	Sep 2020	10	51,237	0.02 %	51,227	-0.97 %	51,727	0.02 %	51,717	0.00 %	51,717	4.85	4.71	0.1 2.97 %
GUNKULM20	Jun 2020	1,581	37,400	-1.22 %	37,863	0.02 %	37,856	3.10 %	36,717	-1.33 %	37,212	1.98	2.01	-0.03 -1.5 %
BLANDM20	Jun 2020	4,230	35,981	13.28 %	31,762	5.41 %	30,131	-4.11 %	31,424	-9.66 %	34,784	0.77	0.76	0.01 1.32 %
TRUEM20	Jun 2020	5,830	32,975	6.52 %	30,958	-6.05 %	32,952	10.01 %	29,953	-0.24 %	30,024	3.09	2.78	0.3 11.2 %

RSM20 Jun 2020 21 32,352 0.06% 32,332 0.06% 32,312 -0.25% 32,392 -0.61% 32,592 8.64 8.94 -0.3 -3.4%

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
DTAC	35.00	4.00	12.90
TRUE	3.10	0.32	11.51
CBG	59.50	6.00	11.21
PRM	3.44	0.30	9.55
GPSC	53.50	4.50	9.18
RATCH	50.00	3.50	7.53
BH	129.00	9.00	7.50
GUNKUL	2.08	0.13	6.67
EA	32.25	2.00	6.61
INTUCH	46.50	2.75	6.29

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	35.75	-4.00	-10.06
CRC	23.50	-2.50	-9.62
CPN	38.75	-4.00	-9.36
ESSO	3.36	-0.32	-8.70
SAWAD	42.25	-3.25	-7.14
TISCO	63.25	-4.75	-6.99
SPRC	4.58	-0.34	-6.91
HMPRO	10.60	-0.70	-6.19
KCE	13.20	-0.70	-5.04
BBL	89.00	-4.50	-4.81

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
19/03/2020	145,122	160,552	-15,430	37,207	45,913	-8,706	195,461	171,325	24,136	377,790	380,268

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2020	45,403	41,759	3,644	12,643	15,324	-2,681	38,574	39,537	-963	96,620	37,605

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/03/2020	0	0	0	8,773	6,335	2,438	9,912	12,350	-2,438	18,685	37,375