

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-Mar-20	19-Mar-20	Change	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20
S50H20	Mar 2020	757.40	688.50	68.9 10.01 %	247,282	-10.17 %	275,283	-8.77 %	301,732	-5.71 %	320,011	-1.72 %	325,620
S50J20	Apr 2020	755.20	682.60	72.6 10.64 %	155	27.05 %	122	-14.08 %	142	20.34 %	118	2.61 %	115
S50K20	May 2020	752.40	684.60	67.8 9.9 %	27	17.39 %	23	27.78 %	18	0.00 %	18	0.00 %	18
S50M20	Jun 2020	750.10	681.30	68.8 10.1 %	95,957	7.26 %	89,463	9.64 %	81,596	37.59 %	59,302	23.68 %	47,948
S50U20	Sep 2020	743.40	673.50	69.9 10.38 %	10,256	1.71 %	10,084	0.47 %	10,037	0.70 %	9,967	1.82 %	9,789
S50Z20	Dec 2020	741.30	671.60	69.7 10.38 %	5,344	0.96 %	5,293	1.30 %	5,225	0.73 %	5,187	1.81 %	5,095

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-Mar-20	19-Mar-20	Change	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20
TPIPLZ20	Dec 2020	147,000	1.14	1.06	0.08 7.55 %	147,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
SIRIH20	Mar 2020	30,634	0.62	0.57	0.05 8.77 %	173,685	-5.75 %	184,278	-4.71 %	193,391	-3.77 %	200,960	-4.74 %	210,950
VNGZ20	Dec 2020	17,500	2.30	2.30	0.00 0.00 %	17,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
IRPCM20	Jun 2020	17,189	2.20	2.01	0.19 9.45 %	24,261	36.02 %	17,836	5.95 %	16,834	6.02 %	15,878	-13.72 %	18,403
TMBU20	Sep 2020	10,000	0.80	0.73	0.07 9.59 %	1,079	0.00 %	1,079	0.00 %	1,079	0.00 %	1,079	0.00 %	1,079
BEMM20	Jun 2020	9,784	7.50	6.62	0.88 13.29 %	8,465	-6.99 %	9,101	12.34 %	8,101	-30.18 %	11,603	-11.44 %	13,102
BLANDM20	Jun 2020	8,762	0.85	0.77	0.08 10.39 %	34,552	-3.97 %	35,981	13.28 %	31,762	5.41 %	30,131	-4.11 %	31,424
WHAM20	Jun 2020	8,631	2.41	2.19	0.22 10.05 %	9,360	37.79 %	6,793	9.26 %	6,217	-6.90 %	6,678	2.06 %	6,543
APM20	Jun 2020	8,302	4.20	3.68	0.52 14.13 %	50,761	-10.09 %	56,460	0.00 %	56,459	-0.88 %	56,958	-1.21 %	57,658
PTTM20	Jun 2020	8,171	29.51	25.77	3.74 14.51 %	2,497	-52.49 %	5,256	55.87 %	3,372	-27.58 %	4,656	21.19 %	3,842

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	(+/-)	16-Mar-20	20-Mar-20	19-Mar-20	Change
BLANDZ20	Dec 2020	1	179,746	0.00 %	179,747	-1.64 %	182,747	0.00 %	182,748	0.00 %	182,747	0.78	0.68	0.1 14.7 %
SIRIH20	Mar 2020	30,634	173,685	-5.75 %	184,278	-4.71 %	193,391	-3.77 %	200,960	-4.74 %	210,950	0.62	0.57	0.05 8.77 %
TPIPLZ20	Dec 2020	147,000	147,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0	1.14	1.06	0.08 7.55 %
JASH20	Mar 2020	4,539	88,980	-1.66 %	90,481	-1.13 %	91,516	3.88 %	88,097	-0.57 %	88,601	4.32	4.10	0.2 5.37 %
SIRIM20	Jun 2020	66	64,859	0.06 %	64,817	0.17 %	64,704	0.05 %	64,672	0.17 %	64,564	0.65	0.59	0.06 10.2 %
BANPUU20	Sep 2020	31	51,266	0.06 %	51,237	0.02 %	51,227	-0.97 %	51,727	0.02 %	51,717	5.45	4.85	0.6 12.4 %
APM20	Jun 2020	8,302	50,761	-10.09 %	56,460	0.00 %	56,459	-0.88 %	56,958	-1.21 %	57,658	4.20	3.68	0.5 14.1 %
BLANDM20	Jun 2020	8,762	34,552	-3.97 %	35,981	13.28 %	31,762	5.41 %	30,131	-4.11 %	31,424	0.85	0.77	0.08 10.4 %
TRUEM20	Jun 2020	4,633	34,151	3.57 %	32,975	6.52 %	30,958	-6.05 %	32,952	10.01 %	29,953	3.22	3.09	0.1 4.21 %
RSM20	Jun 2020	21	32,372	0.06 %	32,352	0.06 %	32,332	0.06 %	32,312	-0.25 %	32,392	8.79	8.64	0.2 1.74 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	63.25	8.25	15.00
GPSC	61.50	8.00	14.95
ESSO	3.86	0.50	14.88
SAWAD	48.50	6.25	14.79
CBG	68.25	8.75	14.71
MTC	41.00	5.25	14.69
PTTGC	27.75	3.55	14.67
PTT	29.50	3.75	14.56
IVL	19.70	2.50	14.53
SCC	316.00	40.00	14.49

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	13.80	-0.60	-4.17
CPALL	59.25	-0.25	-0.42
DTAC	35.00	0.00	0.00
VNG	2.28	0.00	0.00
SAMART	4.66	0.02	0.43
CPN	39.00	0.25	0.65
BH	130.00	1.00	0.78
RS	8.85	0.15	1.72
STA	10.90	0.30	2.83
THAI	3.08	0.10	3.36

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
20/03/2020	143,026	155,158	-12,132	61,715	49,608	12,107	184,586	184,561	25	389,327	359,021

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/03/2020	31,373	32,071	-698	4,661	6,772	-2,111	31,939	29,130	2,809	67,973	42,429

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/03/2020	0	0	0	5,047	2,978	2,069	6,691	8,760	-2,069	11,738	33,874