

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Mar-20	23-Mar-20	Change	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20
S50H20	Mar 2020	696.10	672.00	24.1 3.59 %	240,328	-8.73 %	263,319	6.49 %	247,282	-10.17 %	275,283	-8.77 %	301,732
S50J20	Apr 2020	684.60	661.00	23.6 3.57 %	183	-17.94 %	223	43.87 %	155	27.05 %	122	-14.08 %	142
S50K20	May 2020	688.00	668.40	19.6 2.93 %	28	16.67 %	24	-11.11 %	27	17.39 %	23	27.78 %	18
S50M20	Jun 2020	688.10	664.00	24.1 3.63 %	133,360	21.53 %	109,735	14.36 %	95,957	7.26 %	89,463	9.64 %	81,596
S50U20	Sep 2020	681.00	657.20	23.8 3.62 %	10,268	0.37 %	10,230	-0.25 %	10,256	1.71 %	10,084	0.47 %	10,037
S50Z20	Dec 2020	679.60	656.20	23.4 3.57 %	5,067	-3.71 %	5,262	-1.53 %	5,344	0.96 %	5,293	1.30 %	5,225

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Mar-20	23-Mar-20	Change	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20
JASM20	Jun 2020	15,762	2.90	2.94	-0.04 -1.36 %	22,231	197.60 %	7,470	163.12 %	2,839	38.49 %	2,050	3.02 %	1,990
JASH20	Mar 2020	15,012	4.26	4.03	0.23 5.71 %	71,966	-16.29 %	85,974	-3.38 %	88,980	-1.66 %	90,481	-1.13 %	91,516
SIRIH20	Mar 2020	14,884	0.53	0.59	-0.06 -10.17 %	153,813	-8.80 %	168,646	-2.90 %	173,685	-5.75 %	184,278	-4.71 %	193,391
KTCZ20	Dec 2020	11,160	25.00	26.09	-1.09 -4.18 %	27,760	67.23 %	16,600	22.06 %	13,600	0.00 %	13,600	28.30 %	10,600
BEMM20	Jun 2020	6,069	6.70	6.60	0.10 1.52 %	12,451	19.72 %	10,400	22.86 %	8,465	-6.99 %	9,101	12.34 %	8,101
AOTM20	Jun 2020	5,555	48.00	46.89	1.11 2.37 %	5,230	-9.98 %	5,810	3.75 %	5,600	4.19 %	5,375	-31.47 %	7,843
TRUEM20	Jun 2020	5,480	2.95	2.93	0.02 0.68 %	30,782	-7.14 %	33,150	-2.93 %	34,151	3.57 %	32,975	6.52 %	30,958
TMBM20X	Jun 2020	4,652	0.70	0.71	-0.01 -1.41 %	8,344	-5.13 %	8,795	-0.67 %	8,854	21.44 %	7,291	1.15 %	7,208
APM20	Jun 2020	4,436	3.40	3.69	-0.29 -7.86 %	49,427	-1.56 %	50,211	-1.08 %	50,761	-10.09 %	56,460	0.00 %	56,459
CPALLM20	Jun 2020	3,453	58.37	58.25	0.12 0.21 %	1,967	-37.83 %	3,164	29.57 %	2,442	141.54 %	1,011	16.47 %	868

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	24-Mar-20	23-Mar-20	Change
BLANDZ20	Dec 2020	0	179,747	0.00 %	179,747	0.00 %	179,746	0.00 %	179,747	-1.64 %	182,747	0.73	0.74	-0.01 -1.4 %
SIRIH20	Mar 2020	14,884	153,813	-8.80 %	168,646	-2.90 %	173,685	-5.75 %	184,278	-4.71 %	193,391	0.53	0.59	-0.06 -10 %
TPIPLZ20	Dec 2020	0	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	0	0.00 %	0	1.07	1.07	0 0 %
JASH20	Mar 2020	15,012	71,966	-16.29 %	85,974	-3.38 %	88,980	-1.66 %	90,481	-1.13 %	91,516	4.26	4.03	0.2 5.71 %
SIRIM20	Jun 2020	168	66,263	0.07 %	66,215	2.09 %	64,859	0.06 %	64,817	0.17 %	64,704	0.55	0.57	-0.02 -3.5 %
BANPUU20	Sep 2020	200	51,468	0.39 %	51,268	0.00 %	51,266	0.06 %	51,237	0.02 %	51,227	4.67	4.68	-0.01 -0.2 %
APM20	Jun 2020	4,436	49,427	-1.56 %	50,211	-1.08 %	50,761	-10.09 %	56,460	0.00 %	56,459	3.40	3.69	-0.3 -7.9 %
WHAU20	Sep 2020	1,500	36,413	4.30 %	34,913	0.00 %	34,913	0.00 %	34,912	0.00 %	34,912	1.99	2.07	-0.08 -3.9 %
BLANDM20	Jun 2020	520	32,623	0.03 %	32,613	-5.61 %	34,552	-3.97 %	35,981	13.28 %	31,762	0.79	0.78	0.01 1.28 %
RSM20	Jun 2020	200	32,592	0.62 %	32,392	0.06 %	32,372	0.06 %	32,352	0.06 %	32,332	8.54	8.54	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	59.25	3.75	6.76
PTT	29.00	1.75	6.42
BJC	37.75	2.25	6.34
TOP	28.25	1.25	4.63
BCPG	11.40	0.50	4.59
CPF	22.50	0.90	4.17
JAS	4.22	0.16	3.94
EGCO	199.00	7.00	3.65
BBL	91.00	3.00	3.41
ADVANC	194.00	6.00	3.19

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	14.30	-2.50	-14.88
GLOBAL	8.35	-1.45	-14.80
SAWAD	36.00	-5.25	-12.73
MTC	31.00	-4.00	-11.43
KTC	23.90	-2.60	-9.81
AP	3.44	-0.34	-8.99
PLANB	2.64	-0.26	-8.97
BEAUTY	1.12	-0.09	-7.44
PTG	9.50	-0.70	-6.86
QH	1.73	-0.11	-5.98

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
24/03/2020	125,688	116,414	9,274	63,565	77,278	-13,713	212,713	208,274	4,439	401,966	389,234

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2020	25,198	13,330	11,868	20,796	17,104	3,692	33,799	49,359	-15,560	79,793	39,025

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/03/2020	0	10	-10	3,453	7,496	-4,043	9,471	5,418	4,053	12,924	44,089