

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Mar-20	13-Mar-20	Change	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20
S50H20	Mar 2020	681.30	745.20	-63.9 -8.57 %	325,620	5.44 %	308,817	-6.94 %	331,852	4.05 %	318,922	4.25 %	305,917
S50J20	Apr 2020	675.10	736.30	-61.2 -8.31 %	115	25.00 %	92	-16.36 %	110	7.84 %	102	8.51 %	94
S50M20	Jun 2020	673.50	738.40	-64.9 -8.79 %	47,948	41.17 %	33,965	0.03 %	33,956	-8.15 %	36,969	-2.10 %	37,762
S50U20	Sep 2020	666.10	731.50	-65.4 -8.94 %	9,789	-0.14 %	9,803	-5.90 %	10,418	-0.43 %	10,463	1.74 %	10,284
S50Z20	Dec 2020	665.30	729.50	-64.2 -8.8 %	5,095	-2.00 %	5,199	-9.39 %	5,738	1.72 %	5,641	2.83 %	5,486

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Mar-20	13-Mar-20	Change	16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20
JASH20	Mar 2020	23,565	3.88	4.10	-0.22 -5.37 %	88,601	-0.54 %	89,085	-2.76 %	91,617	-12.55 %	104,764	-1.50 %	106,360
SIRIH20	Mar 2020	16,472	0.61	0.68	-0.07 10.29 %	210,950	-6.41 %	225,390	-2.90 %	232,128	-11.98 %	263,707	-11.03 %	296,405
SIRIM20	Jun 2020	10,419	0.62	0.67	-0.05 -7.46 %	64,564	19.23 %	54,149	-6.73 %	58,057	-4.28 %	60,654	43.90 %	42,149
BLANDM20	Jun 2020	8,239	0.75	0.89	-0.14 15.73 %	31,424	-9.66 %	34,784	11.73 %	31,133	-1.47 %	31,596	-0.87 %	31,874
GUNKULM20	Jun 2020	8,015	1.91	1.91	0.00 0.00 %	36,717	-1.33 %	37,212	359.27 %	4,901	-93.04 %	70,382	0.00 %	70,379
GUNKULU20	Sep 2020	6,605	1.88	1.98	-0.10 -5.05 %	35,615	-6.30 %	38,010	-41.98 %	65,510	745.10 %	510	0.00 %	510
SPRCZ20	Dec 2020	6,600	5.04	5.59	-0.55 -9.84 %	12,800	-23.35 %	16,700	0.00 %	16,700	6.37 %	15,700	0.00 %	15,700
GUNKULH20	Mar 2020	5,002	1.94	2.03	-0.09 -4.43 %	1,361	-78.60 %	6,361	-0.30 %	6,380	-28.31 %	8,900	-0.02 %	8,902
BEMH20	Mar 2020	4,020	7.04	7.79	-0.75 -9.63 %	5,172	-36.74 %	8,176	-19.61 %	10,170	-12.70 %	11,649	-0.03 %	11,652
SAMARTZ20	Dec 2020	4,000	4.68	5.78	-1.10 19.03 %	0	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000	0.00 %	2,000
SUPERH20	Mar 2020	4,000	0.33	0.36	-0.03 -8.33 %	8,680	-31.55 %	12,680	-23.98 %	16,680	0.11 %	16,661	-0.01 %	16,663

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Mar-20	(+/-)	13-Mar-20	(+/-)	12-Mar-20	(+/-)	11-Mar-20	(+/-)	10-Mar-20	16-Mar-20	13-Mar-20	Change
SIRIH20	Mar 2020	16,472	210,950	-6.41 %	225,390	-2.90 %	232,128	-11.98 %	263,707	-11.03 %	296,405	0.61	0.68	-0.07 -10 %
BLANDZ20	Dec 2020	2,291	182,747	1.27 %	180,456	1.69 %	177,453	0.00 %	177,451	0.00 %	177,451	0.70	0.95	-0.3 -26 %
JASH20	Mar 2020	23,565	88,601	-0.54 %	89,085	-2.76 %	91,617	-12.55 %	104,764	-1.50 %	106,360	3.88	4.10	-0.2 -5.4 %
SIRIM20	Jun 2020	10,419	64,564	19.23 %	54,149	-6.73 %	58,057	-4.28 %	60,654	43.90 %	42,149	0.62	0.67	-0.05 -7.5 %
APM20	Jun 2020	500	57,658	-0.86 %	58,158	-4.12 %	60,658	0.00 %	60,659	0.00 %	60,659	4.37	4.72	-0.4 -7.4 %
BANPUU20	Sep 2020	0	51,717	0.00 %	51,717	0.01 %	51,714	-0.19 %	51,813	0.00 %	51,814	4.59	4.71	-0.1 -2.6 %
GUNKULM20	Jun 2020	8,015	36,717	-1.33 %	37,212	659.27 %	4,901	-93.04 %	70,382	0.00 %	70,379	1.91	1.91	0 0 %
GUNKULU20	Sep 2020	6,605	35,615	-6.30 %	38,010	-41.98 %	65,510	745.10 %	510	0.00 %	510	1.88	1.98	-0.1 -5.1 %
WHAU20	Sep 2020	0	34,910	0.00 %	34,910	0.00 %	34,910	-0.01 %	34,914	-1.41 %	35,413	2.08	2.15	-0.07 -3.3 %
RSM20	Jun 2020	200	32,392	-0.61 %	32,592	0.00 %	32,592	0.31 %	32,492	0.00 %	32,492	8.94	9.94	-1 -10 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	33.75	0.75	2.27
STA	10.40	-0.10	-0.95
TU	12.80	-0.20	-1.54
CPALL	60.00	-1.75	-2.83
ADVANC	171.50	-6.00	-3.38
SGP	5.65	-0.20	-3.42
WHA	2.16	-0.08	-3.57
KKP	39.75	-1.50	-3.64
DTAC	29.75	-1.25	-4.03
KTC	28.50	-1.25	-4.20

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TMB	0.69	-0.14	-16.87
ESSO	4.10	-0.80	-16.33
SAMART	4.84	-0.86	-15.09
MINT	19.30	-3.10	-13.84
IVL	17.10	-2.70	-13.64
TOP	30.50	-4.75	-13.48
MTC	47.00	-7.25	-13.36
UNIQ	3.52	-0.52	-12.87
BTS	8.60	-1.25	-12.69
SPRC	4.98	-0.72	-12.63

## 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
16/03/2020	213,785	195,347	18,438	58,796	68,984	-10,188	196,570	204,820	-8,250	469,151	388,585

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2020	66,199	52,045	14,154	32,218	28,319	3,899	51,439	69,492	-18,053	149,856	57,830

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/03/2020	0	0	0	9,934	5,783	4,151	8,690	12,841	-4,151	18,624	30,344