

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Mar-20	20-Mar-20	Change	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20
S50H20	Mar 2020	672.00	757.40	-85.4 -11.3 %	263,319	6.49 %	247,282	-10.17 %	275,283	-8.77 %	301,732	-5.71 %	320,011
S50J20	Apr 2020	661.00	755.20	-94.2 -12.5 %	223	43.87 %	155	27.05 %	122	-14.08 %	142	20.34 %	118
S50K20	May 2020	668.40	752.40	-84 -11.2 %	24	-11.11 %	27	17.39 %	23	27.78 %	18	0.00 %	18
S50M20	Jun 2020	664.00	750.10	-86.1 -11.5 %	109,735	14.36 %	95,957	7.26 %	89,463	9.64 %	81,596	37.59 %	59,302
S50U20	Sep 2020	657.20	743.40	-86.2 -11.6 %	10,230	-0.25 %	10,256	1.71 %	10,084	0.47 %	10,037	0.70 %	9,967
S50Z20	Dec 2020	656.20	741.30	-85.1 -11.5 %	5,262	-1.53 %	5,344	0.96 %	5,293	1.30 %	5,225	0.73 %	5,187

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Mar-20	20-Mar-20	Change	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20
IRPCH20	Mar 2020	10,092	1.91	2.20	-0.29 13.18 %	11,129	-17.11 %	13,427	-28.90 %	18,884	-0.58 %	18,995	-2.65 %	19,513
IRPCM20	Jun 2020	9,595	1.90	2.20	-0.30 13.64 %	25,015	3.11 %	24,261	36.02 %	17,836	5.95 %	16,834	6.02 %	15,878
WHAM20	Jun 2020	5,654	2.09	2.41	-0.32 13.28 %	7,942	-15.15 %	9,360	37.79 %	6,793	9.26 %	6,217	-6.90 %	6,678
BTSM20	Jun 2020	5,364	8.70	9.56	-0.86 -9.00 %	3,114	-41.27 %	5,302	41.12 %	3,757	9.18 %	3,441	20.69 %	2,851
SIRIH20	Mar 2020	5,099	0.59	0.62	-0.03 -4.84 %	168,646	-2.90 %	173,685	-5.75 %	184,278	-4.71 %	193,391	-3.77 %	200,960
JASM20	Jun 2020	4,642	2.94	2.94	0.00 0.00 %	7,470	163.12 %	2,839	38.49 %	2,050	3.02 %	1,990	-18.48 %	2,441
SH20	Mar 2020	4,500	1.19	1.31	-0.12 -9.16 %	604	-88.17 %	5,104	0.00 %	5,104	-0.14 %	5,111	0.00 %	5,111
SU20	Sep 2020	4,500	1.17	1.29	-0.12 -9.30 %	4,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
BEMM20	Jun 2020	3,589	6.60	7.50	-0.90 12.00 %	10,400	22.86 %	8,465	-6.99 %	9,101	12.34 %	8,101	-30.18 %	11,603
JASH20	Mar 2020	3,018	4.03	4.32	-0.29 -6.71 %	85,974	-3.38 %	88,980	-1.66 %	90,481	-1.13 %	91,516	3.88 %	88,097

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	(+/-)	18-Mar-20	(+/-)	17-Mar-20	23-Mar-20	20-Mar-20	Change
BLANDZ20	Dec 2020	1	179,747	0.00 %	179,746	0.00 %	179,747	-1.64 %	182,747	0.00 %	182,748	0.74	0.78	-0.04 -5.1 %
SIRIH20	Mar 2020	5,099	168,646	-2.90 %	173,685	-5.75 %	184,278	-4.71 %	193,391	-3.77 %	200,960	0.59	0.62	-0.03 -4.8 %
TPIPLZ20	Dec 2020	0	147,000	0.00 %	147,000	0.00 %	0	0.00 %	0	0.00 %	0	1.07	1.14	-0.07 -6.1 %
JASH20	Mar 2020	3,018	85,974	-3.38 %	88,980	-1.66 %	90,481	-1.13 %	91,516	3.88 %	88,097	4.03	4.32	-0.3 -6.7 %
SIRIM20	Jun 2020	1,358	66,215	2.09 %	64,859	0.06 %	64,817	0.17 %	64,704	0.05 %	64,672	0.57	0.65	-0.08 -12 %
BANPUU20	Sep 2020	2	51,268	0.00 %	51,266	0.06 %	51,237	0.02 %	51,227	-0.97 %	51,727	4.68	5.45	-0.8 -14 %
APM20	Jun 2020	550	50,211	-1.08 %	50,761	-10.09 %	56,460	0.00 %	56,459	-0.88 %	56,958	3.69	4.20	-0.5 -12 %
TRUEM20	Jun 2020	1,658	33,150	-2.93 %	34,151	3.57 %	32,975	6.52 %	30,958	-6.05 %	32,952	2.93	3.22	-0.3 -9.0 %
BLANDM20	Jun 2020	2,630	32,613	-5.61 %	34,552	-3.97 %	35,981	13.28 %	31,762	5.41 %	30,131	0.78	0.85	-0.07 -8.2 %
RSM20	Jun 2020	21	32,392	0.06 %	32,372	0.06 %	32,352	0.06 %	32,332	0.06 %	32,312	8.54	8.79	-0.3 -2.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	13.90	0.10	0.72
STPI	3.46	-0.02	-0.57
CPALL	58.50	-0.75	-1.27
BH	124.00	-6.00	-4.62
ADVANC	188.00	-9.50	-4.81
JAS	4.06	-0.22	-5.14
TPIPL	1.11	-0.07	-5.93
QH	1.84	-0.14	-7.07
DTAC	32.50	-2.50	-7.14
CPF	21.60	-1.70	-7.30

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	12.50	-2.50	-16.67
SAWAD	41.25	-7.25	-14.95
HMPRO	9.70	-1.70	-14.91
SPRC	4.26	-0.74	-14.80
BEAUTY	1.21	-0.21	-14.79
KBANK	79.25	-13.75	-14.78
BANPU	4.90	-0.85	-14.78
CPN	33.25	-5.75	-14.74
COM7	16.80	-2.90	-14.72
PLANB	2.90	-0.50	-14.71

## 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
23/03/2020	118,054	104,388	13,666	50,298	61,718	-11,420	185,318	187,564	-2,246	353,670	388,793

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2020	24,589	29,250	-4,661	10,041	10,587	-546	32,336	27,129	5,207	66,966	44,243

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/03/2020	0	0	0	2,980	7,607	-4,627	11,532	6,905	4,627	14,512	37,400