

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		25-Mar-20	24-Mar-20	Change	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20
S50H20	Mar 2020	723.90	696.10	27.8 3.99 %	205,875	-14.34 %	240,328	-8.73 %	263,319	6.49 %	247,282	-10.17 %	275,283
S50J20	Apr 2020	719.00	684.60	34.4 5.02 %	206	12.57 %	183	-17.94 %	223	43.87 %	155	27.05 %	122
S50K20	May 2020	719.60	688.00	31.6 4.59 %	38	35.71 %	28	16.67 %	24	-11.11 %	27	17.39 %	23
S50M20	Jun 2020	717.50	688.10	29.4 4.27 %	180,505	35.35 %	133,360	21.53 %	109,735	14.36 %	95,957	7.26 %	89,463
S50U20	Sep 2020	710.90	681.00	29.9 4.39 %	10,384	1.13 %	10,268	0.37 %	10,230	-0.25 %	10,256	1.71 %	10,084
S50Z20	Dec 2020	709.30	679.60	29.7 4.37 %	5,184	2.31 %	5,067	-3.71 %	5,262	-1.53 %	5,344	0.96 %	5,293

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			25-Mar-20	24-Mar-20	Change	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20
JASU20	Sep 2020	37,000	3.59	3.59	0.00 0.00 %	38,635	659.78 %	5,085	143.88 %	2,085	0.00 %	2,085	0.05 %	2,084
JASH20	Mar 2020	32,014	4.17	4.26	-0.09 -2.11 %	45,963	-36.13 %	71,966	-16.29 %	85,974	-3.38 %	88,980	-1.66 %	90,481
BTSM20	Jun 2020	26,288	8.50	8.24	0.26 3.16 %	29,251	603.15 %	4,160	33.59 %	3,114	-41.27 %	5,302	41.12 %	3,757
BTSH20	Mar 2020	25,131	8.55	8.28	0.27 3.26 %	532	-97.92 %	25,638	-0.07 %	25,656	-5.82 %	27,241	3.01 %	26,445
JASM20	Jun 2020	14,683	2.88	2.90	-0.02 -0.69 %	7,878	-64.56 %	22,231	197.60 %	7,470	163.12 %	2,839	38.49 %	2,050
IRPCM20	Jun 2020	8,904	2.08	1.98	0.10 5.05 %	26,060	-1.50 %	26,456	5.76 %	25,015	3.11 %	24,261	36.02 %	17,836
SIRIM20	Jun 2020	8,669	0.59	0.55	0.04 7.27 %	57,648	-13.00 %	66,263	0.07 %	66,215	2.09 %	64,859	0.06 %	64,817
CHGM20	Jun 2020	8,016	2.05	1.98	0.07 3.54 %	4,689	74.96 %	2,680	195.24 %	168	-2.33 %	172	14.67 %	150
BLANDH20	Mar 2020	7,433	0.80	0.79	0.01 1.27 %	11,584	-39.07 %	19,013	0.12 %	18,990	-2.69 %	19,515	-0.79 %	19,671
IRPCH20	Mar 2020	5,434	2.08	2.03	0.05 2.46 %	5,997	-45.97 %	11,099	-0.27 %	11,129	-17.11 %	13,427	-28.90 %	18,884

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	(+/-)	19-Mar-20	25-Mar-20	24-Mar-20	Change
BLANDZ20	Dec 2020	0	179,747	0.00 %	179,747	0.00 %	179,747	0.00 %	179,746	0.00 %	179,747	0.74	0.73	0.01 1.37 %
SIRIH20	Mar 2020	3,114	150,740	-2.00 %	153,813	-8.80 %	168,646	-2.90 %	173,685	-5.75 %	184,278	0.58	0.53	0.05 9.43 %
TPIPLZ20	Dec 2020	0	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	0	1.08	1.07	0.01 0.93 %
SIRIM20	Jun 2020	8,669	57,648	-13.00 %	66,263	0.07 %	66,215	2.09 %	64,859	0.06 %	64,817	0.59	0.55	0.04 7.27 %
BANPUU20	Sep 2020	100	51,568	0.19 %	51,468	0.39 %	51,268	0.00 %	51,266	0.06 %	51,237	4.92	4.67	0.3 5.35 %
APM20	Jun 2020	3,849	46,744	-5.43 %	49,427	-1.56 %	50,211	-1.08 %	50,761	-10.09 %	56,460	3.45	3.40	0.05 1.47 %
JASH20	Mar 2020	32,014	45,963	-36.13 %	71,966	-16.29 %	85,974	-3.38 %	88,980	-1.66 %	90,481	4.17	4.26	-0.09 -2.1 %
JASU20	Sep 2020	37,000	38,635	659.78 %	5,085	143.88 %	2,085	0.00 %	2,085	0.05 %	2,084	3.59	3.59	0 0 %
WHAU20	Sep 2020	1,003	37,416	2.75 %	36,413	4.30 %	34,913	0.00 %	34,913	0.00 %	34,912	2.05	1.99	0.06 3.02 %
TRUEM20	Jun 2020	2,466	32,933	6.99 %	30,782	-7.14 %	33,150	-2.93 %	34,151	3.57 %	32,975	2.99	2.95	0.04 1.36 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CPN	39.25	5.00	14.60
HMPRO	10.60	1.25	13.37
PTTEP	66.25	7.00	11.81
DTAC	37.75	3.50	10.22
RATCH	57.25	5.00	9.57
PTTGC	27.75	2.25	8.82
TTW	12.50	1.00	8.70
SCC	313.00	24.00	8.30
BEM	7.25	0.55	8.21
EGCO	215.00	16.00	8.04

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
COM7	13.70	-0.60	-4.20
PLANB	2.54	-0.10	-3.79
KTC	23.80	-0.10	-0.42
BLAND	0.78	0.00	0.00
GUNKUL	2.00	0.00	0.00
TCAP	29.00	0.00	0.00
CPALL	59.25	0.25	0.42
JAS	4.24	0.02	0.47
SPALI	13.80	0.10	0.73
VGI	5.45	0.05	0.93

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
25/03/2020	179,247	186,993	-7,746	88,777	79,901	8,876	213,362	214,492	-1,130	481,386	402,192

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2020	7,208	4,582	2,626	9,933	7,899	2,034	22,689	27,349	-4,660	39,830	35,732

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
25/03/2020	0	0	0	9,212	3,556	5,656	5,695	11,351	-5,656	14,907	37,518