

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		26-Mar-20	25-Mar-20	Change	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20
S50H20	Mar 2020	737.70	723.90	13.8 1.91 %	171,435	-16.73 %	205,875	-14.34 %	240,328	-8.73 %	263,319	6.49 %	247,282
S50J20	Apr 2020	731.30	719.00	12.3 1.71 %	240	16.50 %	206	12.57 %	183	-17.94 %	223	43.87 %	155
S50K20	May 2020	730.30	719.60	10.7 1.49 %	42	10.53 %	38	35.71 %	28	16.67 %	24	-11.11 %	27
S50M20	Jun 2020	729.20	717.50	11.7 1.63 %	203,110	12.52 %	180,505	35.35 %	133,360	21.53 %	109,735	14.36 %	95,957
S50U20	Sep 2020	722.50	710.90	11.6 1.63 %	10,794	3.95 %	10,384	1.13 %	10,268	0.37 %	10,230	-0.25 %	10,256
S50Z20	Dec 2020	722.50	709.30	13.2 1.86 %	5,732	10.57 %	5,184	2.31 %	5,067	-3.71 %	5,262	-1.53 %	5,344

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			26-Mar-20	25-Mar-20	Change	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20
SIRIM20	Jun 2020	8,366	0.58	0.59	-0.01 -1.69 %	49,610	-13.94 %	57,648	-13.00 %	66,263	0.07 %	66,215	2.09 %	64,859
APM20	Jun 2020	8,214	3.52	3.45	0.07 2.03 %	39,557	-15.38 %	46,744	-5.43 %	49,427	-1.56 %	50,211	-1.08 %	50,761
JASH20	Mar 2020	7,067	4.23	4.17	0.06 1.44 %	38,917	-15.33 %	45,963	-36.13 %	71,966	-16.29 %	85,974	-3.38 %	88,980
WHAM20	Jun 2020	6,281	2.02	2.08	-0.06 -2.88 %	11,332	44.97 %	7,817	0.01 %	7,816	-1.59 %	7,942	-15.15 %	9,360
BLANDH20	Mar 2020	6,015	0.80	0.80	0.00 0.00 %	5,576	-51.86 %	11,584	-39.07 %	19,013	0.12 %	18,990	-2.69 %	19,515
JASU20	Sep 2020	6,000	3.59	3.59	0.00 0.00 %	44,635	15.53 %	38,635	359.78 %	5,085	143.88 %	2,085	0.00 %	2,085
VGIM20	Jun 2020	5,066	5.25	5.35	-0.10 -1.87 %	77	-21.43 %	98	44.12 %	68	0.00 %	68	88.89 %	36
SPRCZ20	Dec 2020	4,500	4.15	4.20	-0.05 -1.19 %	5,800	-37.63 %	9,300	-5.10 %	9,800	0.00 %	9,800	0.00 %	9,800
MINTU20	Sep 2020	4,106	15.58	14.04	1.54 10.97 %	6,305	186.07 %	2,204	339.92 %	501	79.57 %	279	-26.19 %	378
SPRCU20	Sep 2020	4,000	4.19	4.24	-0.05 -1.18 %	5,004	149.70 %	2,004	297.62 %	504	-49.80 %	1,004	99.21 %	504

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	(+/-)	20-Mar-20	26-Mar-20	25-Mar-20	Change
SIRIH20	Mar 2020	2	150,740	0.00 %	150,740	-2.00 %	153,813	-8.80 %	168,646	-2.90 %	173,685	0.58	0.58	0 0 %
TPIPLZ20	Dec 2020	0	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	147,000	0.00 %	147,000	1.09	1.08	0.01 0.93 %
BANPUU20	Sep 2020	0	51,568	0.00 %	51,568	0.19 %	51,468	0.39 %	51,268	0.00 %	51,266	5.03	4.92	0.1 2.24 %
SIRIM20	Jun 2020	8,366	49,610	-13.94 %	57,648	-13.00 %	66,263	0.07 %	66,215	2.09 %	64,859	0.58	0.59	-0.01 -1.7 %
JASU20	Sep 2020	6,000	44,635	15.53 %	38,635	659.78 %	5,085	143.88 %	2,085	0.00 %	2,085	3.59	3.59	0 0 %
APM20	Jun 2020	8,214	39,557	-15.38 %	46,744	-5.43 %	49,427	-1.56 %	50,211	-1.08 %	50,761	3.52	3.45	0.07 2.03 %
JASH20	Mar 2020	7,067	38,917	-15.33 %	45,963	-36.13 %	71,966	-16.29 %	85,974	-3.38 %	88,980	4.23	4.17	0.06 1.44 %
WHAU20	Sep 2020	0	37,416	0.00 %	37,416	2.75 %	36,413	4.30 %	34,913	0.00 %	34,913	2.00	2.05	-0.05 -2.4 %
TRUEM20	Jun 2020	1,761	33,440	1.54 %	32,933	6.99 %	30,782	-7.14 %	33,150	-2.93 %	34,151	2.94	2.99	-0.05 -1.7 %
RSM20	Jun 2020	0	32,592	0.00 %	32,592	0.00 %	32,592	0.62 %	32,392	0.06 %	32,372	9.14	8.99	0.2 1.67 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	15.80	1.70	12.06
SAWAD	40.75	4.25	11.64
ERW	2.22	0.18	8.82
MTC	34.25	2.75	8.73
PLANB	2.74	0.20	7.87
CENDEL	14.40	0.90	6.67
KTC	25.25	1.45	6.09
BA	3.88	0.22	6.01
SCB	64.00	3.25	5.35
TCAP	30.50	1.50	5.17

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	13.50	-1.80	-11.76
BH	115.00	-13.50	-10.51
PTG	9.10	-0.50	-5.21
PRM	3.84	-0.14	-3.52
QH	1.74	-0.04	-2.25
WHA	2.06	-0.04	-1.90
VGI	5.35	-0.10	-1.83
SIRI	0.55	-0.01	-1.79
TASCO	16.70	-0.30	-1.76
SPRC	4.26	-0.06	-1.39

## 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
26/03/2020	185,679	168,195	17,484	60,205	55,722	4,483	200,386	222,353	-21,967	446,270	391,353

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2020	4,070	4,290	-220	2,868	1,754	1,114	12,143	13,037	-894	19,081	36,198

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
26/03/2020	0	0	0	14,162	14,163	-1	8,473	8,472	1	22,635	35,116