

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Mar-20	26-Mar-20	Change	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20
S50H20	Mar 2020	739.40	737.70	1.7 0.23 %	97,972	-42.85 %	171,435	-16.73 %	205,875	-14.34 %	240,328	-8.73 %	263,319
S50J20	Apr 2020	733.00	731.30	1.7 0.23 %	225	-6.25 %	240	16.50 %	206	12.57 %	183	-17.94 %	223
S50K20	May 2020	732.50	730.30	2.2 0.3 %	43	2.38 %	42	10.53 %	38	35.71 %	28	16.67 %	24
S50M20	Jun 2020	731.60	729.20	2.4 0.33 %	227,221	11.87 %	203,110	12.52 %	180,505	35.35 %	133,360	21.53 %	109,735
S50U20	Sep 2020	724.30	722.50	1.8 0.25 %	10,731	-0.58 %	10,794	3.95 %	10,384	1.13 %	10,268	0.37 %	10,230
S50Z20	Dec 2020	723.70	722.50	1.2 0.17 %	5,426	-5.34 %	5,732	10.57 %	5,184	2.31 %	5,067	-3.71 %	5,262

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Mar-20	26-Mar-20	Change	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20
JASH20	Mar 2020	44,284	4.38	4.23	0.15 3.55 %	3,175	-91.84 %	38,917	-15.33 %	45,963	-36.13 %	71,966	-16.29 %	85,974
JASU20	Sep 2020	34,000	3.59	3.59	0.00 0.00 %	78,635	76.17 %	44,635	15.53 %	38,635	359.78 %	5,085	143.88 %	2,085
RSH20	Mar 2020	13,100	9.20	9.20	0.00 0.00 %	5,001	-59.01 %	12,201	0.00 %	12,201	0.00 %	12,201	-1.61 %	12,401
TRUEM20	Jun 2020	9,056	3.00	2.94	0.06 2.04 %	33,077	-1.09 %	33,440	1.54 %	32,933	6.99 %	30,782	-7.14 %	33,150
SIRIM20	Jun 2020	8,489	0.58	0.58	0.00 0.00 %	41,272	-16.81 %	49,610	-13.94 %	57,648	-13.00 %	66,263	0.07 %	66,215
PTTU20	Sep 2020	8,126	30.00	31.39	-1.39 -4.43 %	2,575	285.48 %	668	19.50 %	559	-0.36 %	561	107.01 %	271
RSZ20	Dec 2020	7,200	9.02	9.02	0.00 0.00 %	12,240	142.86 %	5,040	0.00 %	5,040	0.00 %	5,040	0.00 %	5,040
WHAM20	Jun 2020	5,272	2.08	2.02	0.06 2.97 %	8,278	-26.95 %	11,332	44.97 %	7,817	0.01 %	7,816	-1.59 %	7,942
CHGM20	Jun 2020	4,503	2.13	2.08	0.05 2.40 %	197	-95.80 %	4,696	0.15 %	4,689	74.96 %	2,680	495.24 %	168
MINTM20	Jun 2020	4,467	16.19	15.31	0.88 5.75 %	3,472	-15.26 %	4,097	32.93 %	3,082	-10.28 %	3,435	180.41 %	1,225

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	(+/-)	23-Mar-20	27-Mar-20	26-Mar-20	Change
SIRIH20	Mar 2020	97	150,654	-0.06 %	150,740	0.00 %	150,740	-2.00 %	153,813	-8.80 %	168,646	0.58	0.58	0 0 %
JASU20	Sep 2020	34,000	78,635	76.17 %	44,635	15.53 %	38,635	659.78 %	5,085	143.88 %	2,085	3.59	3.59	0 0 %
BANPUU20	Sep 2020	100	51,668	0.19 %	51,568	0.00 %	51,568	0.19 %	51,468	0.39 %	51,268	4.97	5.03	-0.06 -1.2 %
SIRIM20	Jun 2020	8,489	41,272	-16.81 %	49,610	-13.94 %	57,648	-13.00 %	66,263	0.07 %	66,215	0.58	0.58	0 0 %
WHAU20	Sep 2020	1	37,417	0.00 %	37,416	0.00 %	37,416	2.75 %	36,413	4.30 %	34,913	2.10	2.00	0.1 5 %
APM20	Jun 2020	3,607	36,950	-6.59 %	39,557	-15.38 %	46,744	-5.43 %	49,427	-1.56 %	50,211	3.63	3.52	0.1 3.12 %
TRUEM20	Jun 2020	9,056	33,077	-1.09 %	33,440	1.54 %	32,933	6.99 %	30,782	-7.14 %	33,150	3.00	2.94	0.06 2.04 %
RSM20	Jun 2020	1	32,593	0.00 %	32,592	0.00 %	32,592	0.00 %	32,592	0.62 %	32,392	9.14	9.14	0 0 %
GUNKULM20	Jun 2020	813	31,397	2.21 %	30,719	-2.54 %	31,519	3.65 %	30,408	0.07 %	30,387	1.96	1.94	0.02 1.03 %
BLANDM20	Jun 2020	2,127	30,029	-6.48 %	32,108	-1.46 %	32,585	-0.12 %	32,623	0.03 %	32,613	0.85	0.82	0.03 3.66 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TCAP	34.25	3.75	12.30
SAWAD	43.50	2.75	6.75
KBANK	89.25	5.25	6.25
TISCO	68.75	4.00	6.18
COM7	14.90	0.80	5.67
THAI	3.20	0.16	5.26
TMB	0.81	0.04	5.19
MTC	36.00	1.75	5.11
BBL	98.00	4.50	4.81
QH	1.82	0.08	4.60

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PTTEP	64.50	-2.75	-4.09
PTT	30.00	-1.25	-4.00
DTAC	36.50	-1.50	-3.95
BH	112.00	-3.00	-2.61
RATCH	58.00	-1.00	-1.69
TOP	29.75	-0.50	-1.65
EA	33.00	-0.50	-1.49
ADVANC	199.00	-3.00	-1.49
IRPC	2.08	-0.02	-0.95
SCC	320.00	-3.00	-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
27/03/2020	142,274	141,635	639	52,621	51,943	678	153,309	154,626	-1,317	348,204	341,618

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/03/2020	5,121	3,676	1,445	8,865	6,837	2,028	18,555	22,028	-3,473	32,541	38,493

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/03/2020	0	0	0	7,989	4,043	3,946	8,859	12,805	-3,946	16,848	29,293