

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Mar-20	27-Mar-20	Change	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20
S50J20	Apr 2020	724.80	733.00	-8.2 -1.12 %	200	-11.11 %	225	-6.25 %	240	16.50 %	206	12.57 %	183
S50K20	May 2020	723.40	732.50	-9.1 -1.24 %	32	-25.58 %	43	2.38 %	42	10.53 %	38	35.71 %	28
S50M20	Jun 2020	722.00	731.60	-9.6 -1.31 %	252,151	10.97 %	227,221	11.87 %	203,110	12.52 %	180,505	35.35 %	133,360
S50U20	Sep 2020	715.10	724.30	-9.2 -1.27 %	11,530	7.45 %	10,731	-0.58 %	10,794	3.95 %	10,384	1.13 %	10,268
S50Z20	Dec 2020	714.20	723.70	-9.5 -1.31 %	5,565	2.56 %	5,426	-5.34 %	5,732	10.57 %	5,184	2.31 %	5,067
S50H21	Mar 2021	709.00	715.00	-6 -0.84 %	234	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Mar-20	27-Mar-20	Change	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20
APM20	Jun 2020	31,907	3.44	3.63	-0.19 -5.23 %	6,216	-83.18 %	36,950	-6.59 %	39,557	-15.38 %	46,744	-5.43 %	49,427
SIRIM20	Jun 2020	9,139	0.59	0.58	0.01 1.72 %	32,219	-21.93 %	41,272	-16.81 %	49,610	-13.94 %	57,648	-13.00 %	66,263
JASM20	Jun 2020	6,531	3.20	2.98	0.22 7.38 %	7,882	-5.90 %	8,376	6.19 %	7,888	0.13 %	7,878	-64.56 %	22,231
RSH21	Mar 2021	5,000	8.58	8.97	-0.39 -4.35 %	5,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
PTTU20	Sep 2020	4,308	29.00	30.00	-1.00 -3.33 %	582	-77.40 %	2,575	285.48 %	668	19.50 %	559	-0.36 %	561
TRUEM20	Jun 2020	3,482	3.06	3.00	0.06 2.00 %	33,754	2.05 %	33,077	-1.09 %	33,440	1.54 %	32,933	6.99 %	30,782
PTTGCU20	Sep 2020	3,198	27.50	26.36	1.14 4.32 %	625	-70.48 %	2,117	244.79 %	614	7.16 %	573	6.31 %	539
TMBU20	Sep 2020	3,000	0.77	0.79	-0.02 -2.53 %	1,579	0.00 %	1,579	172.71 %	579	-46.34 %	1,079	-61.86 %	2,829
JASU20	Sep 2020	2,500	3.07	3.59	-0.52 14.48 %	80,135	1.91 %	78,635	76.17 %	44,635	15.53 %	38,635	359.78 %	5,085
MINTM20	Jun 2020	2,434	15.30	16.19	-0.89 -5.50 %	4,266	22.87 %	3,472	-15.26 %	4,097	32.93 %	3,082	-10.28 %	3,435

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	(+/-)	24-Mar-20	30-Mar-20	27-Mar-20	Change
JASU20	Sep 2020	2,500	80,135	1.91 %	78,635	76.17 %	44,635	15.53 %	38,635	659.78 %	5,085	3.07	3.59	-0.5 -14 %
BANPUU20	Sep 2020	5	51,673	0.01 %	51,668	0.19 %	51,568	0.00 %	51,568	0.19 %	51,468	4.77	4.97	-0.2 -4.0 %
WHAU20	Sep 2020	0	37,417	0.00 %	37,417	0.00 %	37,416	0.00 %	37,416	2.75 %	36,413	2.06	2.10	-0.04 -1.9 %
TRUEM20	Jun 2020	3,482	33,754	2.05 %	33,077	-1.09 %	33,440	1.54 %	32,933	6.99 %	30,782	3.06	3.00	0.06 2 %
RSM20	Jun 2020	0	32,593	0.00 %	32,593	0.00 %	32,592	0.00 %	32,592	0.00 %	32,592	8.74	9.14	-0.4 -4.4 %
SIRIM20	Jun 2020	9,139	32,219	-21.93 %	41,272	-16.81 %	49,610	-13.94 %	57,648	-13.00 %	66,263	0.59	0.58	0.01 1.72 %
BLANDM20	Jun 2020	2,177	32,170	7.13 %	30,029	-6.48 %	32,108	-1.46 %	32,585	-0.12 %	32,623	0.81	0.85	-0.04 -4.7 %
GUNKULM20	Jun 2020	19	31,409	0.04 %	31,397	2.21 %	30,719	-2.54 %	31,519	3.65 %	30,408	1.97	1.96	0.01 0.51 %
KTCZ20	Dec 2020	1,002	29,563	3.50 %	28,562	0.00 %	28,561	0.71 %	28,361	2.16 %	27,760	26.99	26.69	0.3 1.12 %
GUNKULU20	Sep 2020	0	29,118	0.00 %	29,118	0.00 %	29,118	0.00 %	29,118	0.00 %	29,118	1.94	2.00	-0.06 -3 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.10	0.70	6.73
JAS	4.60	0.28	6.48
TRUE	3.08	0.10	3.36
ORI	3.42	0.10	3.01
CPN	41.75	0.75	1.83
COM7	15.10	0.20	1.34
TMB	0.82	0.01	1.23
BEM	7.60	0.05	0.66
AP	3.76	0.02	0.53
SUPER	0.33	0.00	0.00
INTUCH	49.25	0.00	0.00
BCPG	11.90	0.00	0.00
GULF	149.00	0.00	0.00
WHA	2.14	0.00	0.00
CPALL	60.25	0.00	0.00
BGRIM	39.25	0.00	0.00
BJC	39.75	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	40.75	-2.75	-6.32
MTC	34.00	-2.00	-5.56
KBANK	85.00	-4.25	-4.76
RS	8.80	-0.40	-4.35
AMATA	9.55	-0.40	-4.02
KCE	12.80	-0.50	-3.76
PTG	9.05	-0.35	-3.72
RATCH	56.00	-2.00	-3.45
PTT	29.00	-1.00	-3.33
TTW	12.20	-0.40	-3.17

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
30/03/2020	121,851	152,104	-30,253	92,558	66,067	26,491	155,863	152,101	3,762	370,272	327,532

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2020	1,769	2,025	-256	3,239	3,358	-119	11,643	11,268	375	16,651	37,891

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/03/2020	0	0	0	2,859	2,173	686	2,496	3,182	-686	5,355	29,315