

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		31-Mar-20	30-Mar-20	Change	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	
S50J20	Apr 2020	743.00	724.80	18.2 2.51 %	228	14.00 %	200	-11.11 %	225	-6.25 %	240	16.50 %	206	
S50K20	May 2020	741.00	723.40	17.6 2.43 %	29	-9.38 %	32	-25.58 %	43	2.38 %	42	10.53 %	38	
S50M20	Jun 2020	742.90	722.00	20.9 2.89 %	251,309	-0.33 %	252,151	10.97 %	227,221	11.87 %	203,110	12.52 %	180,505	
S50U20	Sep 2020	736.90	715.10	21.8 3.05 %	12,939	12.22 %	11,530	7.45 %	10,731	-0.58 %	10,794	3.95 %	10,384	
S50Z20	Dec 2020	735.30	714.20	21.1 2.95 %	5,575	0.18 %	5,565	2.56 %	5,426	-5.34 %	5,732	10.57 %	5,184	
S50H21	Mar 2021	730.60	709.00	21.6 3.05 %	396	69.23 %	234	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									
			31-Mar-20	30-Mar-20	Change	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	
JASU20	Sep 2020	34,738	3.28	3.07	0.21 6.84 %	48,803	-39.10 %	80,135	1.91 %	78,635	76.17 %	44,635	15.53 %	38,635	
JASM20	Jun 2020	13,121	3.41	3.20	0.21 6.56 %	7,903	0.27 %	7,882	-5.90 %	8,376	6.19 %	7,888	0.13 %	7,878	
PTTM20	Jun 2020	6,797	30.23	29.15	1.08 3.70 %	4,741	56.37 %	3,032	-4.44 %	3,173	2.49 %	3,096	-8.16 %	3,371	
TMBU20	Sep 2020	5,012	0.85	0.77	0.08 10.39 %	1,081	-31.54 %	1,579	0.00 %	1,579	172.71 %	579	-46.34 %	1,079	
PTTGCU20	Sep 2020	4,408	28.60	27.50	1.10 4.00 %	825	32.00 %	625	-70.48 %	2,117	244.79 %	614	7.16 %	573	
IRPCM20	Jun 2020	4,149	2.14	2.04	0.10 4.90 %	27,226	13.43 %	24,003	1.27 %	23,702	-3.74 %	24,623	-5.51 %	26,060	
SIRIM20	Jun 2020	3,794	0.59	0.59	0.00 0.00 %	30,827	-4.32 %	32,219	-21.93 %	41,272	-16.81 %	49,610	-13.94 %	57,648	
PTTU20	Sep 2020	3,704	30.45	29.00	1.45 5.00 %	1,182	103.09 %	582	-77.40 %	2,575	285.48 %	668	19.50 %	559	
TRUEM20	Jun 2020	2,475	3.15	3.06	0.09 2.94 %	32,647	-3.28 %	33,754	2.05 %	33,077	-1.09 %	33,440	1.54 %	32,933	
COM7M20	Jun 2020	2,306	14.57	14.57	0.00 0.00 %	1,216	135.66 %	516	-16.23 %	616	-42.11 %	1,064	-8.43 %	1,162	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	(+/-)	25-Mar-20	31-Mar-20	30-Mar-20	Change	
BANPUU20	Sep 2020	204	51,877	0.39 %	51,673	0.01 %	51,668	0.19 %	51,568	0.00 %	51,568	4.91	4.77	0.1 2.94 %	
JASU20	Sep 2020	34,738	48,803	-39.10 %	80,135	1.91 %	78,635	76.17 %	44,635	15.53 %	38,635	3.28	3.07	0.2 6.84 %	
WHAU20	Sep 2020	0	37,417	0.00 %	37,417	0.00 %	37,417	0.00 %	37,416	0.00 %	37,416	2.13	2.06	0.07 3.4 %	
TRUEM20	Jun 2020	2,475	32,647	-3.28 %	33,754	2.05 %	33,077	-1.09 %	33,440	1.54 %	32,933	3.15	3.06	0.09 2.94 %	
BLANDM20	Jun 2020	36	32,205	0.11 %	32,170	7.13 %	30,029	-6.48 %	32,108	-1.46 %	32,585	0.84	0.81	0.03 3.7 %	
GUNKULM20	Jun 2020	95	31,373	-0.11 %	31,409	0.04 %	31,397	2.21 %	30,719	-2.54 %	31,519	2.08	1.97	0.1 5.58 %	
SIRIM20	Jun 2020	3,794	30,827	-4.32 %	32,219	-21.93 %	41,272	-16.81 %	49,610	-13.94 %	57,648	0.59	0.59	0 0 %	
KTCZ20	Dec 2020	101	29,663	0.34 %	29,563	3.50 %	28,562	0.00 %	28,561	0.71 %	28,361	26.69	26.99	-0.3 -1.1 %	
BTSM20	Jun 2020	352	27,695	-1.18 %	28,026	-1.33 %	28,403	-2.14 %	29,025	-0.77 %	29,251	9.02	8.76	0.3 2.97 %	
GUNKULU20	Sep 2020	1,501	27,619	-5.15 %	29,118	0.00 %	29,118	0.00 %	29,118	0.00 %	29,118	2.05	1.94	0.1 5.67 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
IVL	21.40	2.40	12.63
PTTGC	30.50	3.00	10.91
DTAC	40.75	3.50	9.40
ESSO	4.24	0.36	9.28
KBANK	91.50	6.50	7.65
SCB	69.25	4.75	7.36
TMB	0.88	0.06	7.32
PTG	9.70	0.65	7.18
PTTEP	67.50	4.50	7.14
KCE	13.70	0.90	7.03

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	11.00	-0.10	-0.90
CHG	2.10	0.00	0.00
GULF	150.00	1.00	0.67
TCAP	33.25	0.25	0.76
BCH	11.40	0.10	0.88
AP	3.80	0.04	1.06
CPALL	61.00	0.75	1.24
CPF	24.30	0.30	1.25
BGRIM	39.75	0.50	1.27
ADVANC	201.00	3.00	1.52

## 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
31/03/2020	71,312	74,921	-3,609	33,723	26,285	7,438	116,110	119,939	-3,829	221,145	270,476

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2020	2,955	3,591	-636	4,219	3,223	996	9,789	10,149	-360	16,963	38,718

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
31/03/2020	0	0	0	3,835	3,472	363	5,708	6,071	-363	9,543	26,343