

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		01-Apr-20	31-Mar-20	Change	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20
S50J20	Apr 2020	733.00	743.00	-10 -1.35 %	260	14.04 %	228	14.00 %	200	-11.11 %	225	-6.25 %	240
S50K20	May 2020	731.60	741.00	-9.4 -1.27 %	32	10.34 %	29	-9.38 %	32	-25.58 %	43	2.38 %	42
S50M20	Jun 2020	731.10	742.90	-11.8 -1.59 %	262,421	4.42 %	251,309	-0.33 %	252,151	10.97 %	227,221	11.87 %	203,110
S50U20	Sep 2020	724.40	736.90	-12.5 -1.7 %	13,236	2.30 %	12,939	12.22 %	11,530	7.45 %	10,731	-0.58 %	10,794
S50Z20	Dec 2020	723.40	735.30	-11.9 -1.62 %	5,623	0.86 %	5,575	0.18 %	5,565	2.56 %	5,426	-5.34 %	5,732
S50H21	Mar 2021	718.60	730.60	-12 -1.64 %	449	13.38 %	396	69.23 %	234	0.00 %	0	0.00 %	0

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			01-Apr-20	31-Mar-20	Change	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20
JASU20	Sep 2020	31,170	3.30	3.28	0.02 0.61 %	38,587	-20.93 %	48,803	-39.10 %	80,135	1.91 %	78,635	76.17 %	44,635
JASM20	Jun 2020	8,285	3.44	3.41	0.03 0.88 %	6,817	-13.74 %	7,903	0.27 %	7,882	-5.90 %	8,376	6.19 %	7,888
TRUEM20	Jun 2020	6,512	3.05	3.15	-0.10 -3.17 %	35,584	9.00 %	32,647	-3.28 %	33,754	2.05 %	33,077	-1.09 %	33,440
PTTU20	Sep 2020	6,308	30.00	30.45	-0.45 -1.48 %	1,080	-8.63 %	1,182	103.09 %	582	-77.40 %	2,575	285.48 %	668
IRPCM20	Jun 2020	5,600	2.12	2.14	-0.02 -0.93 %	24,282	-10.81 %	27,226	13.43 %	24,003	1.27 %	23,702	-3.74 %	24,623
PTTGCU20	Sep 2020	4,934	30.80	28.60	2.20 7.69 %	1,674	102.91 %	825	32.00 %	625	-70.48 %	2,117	244.79 %	614
AOTU20	Sep 2020	4,461	49.05	49.37	-0.32 -0.65 %	2,046	-39.20 %	3,365	0.72 %	3,341	0.00 %	3,341	-0.60 %	3,361
SIRIM20	Jun 2020	4,389	0.60	0.59	0.01 1.69 %	29,503	-4.29 %	30,827	-4.32 %	32,219	-21.93 %	41,272	-16.81 %	49,610
BEAUTYM20	Jun 2020	4,155	1.28	1.25	0.03 2.40 %	3,417	46.21 %	2,337	0.60 %	2,323	0.04 %	2,322	0.00 %	2,322
BEMM20	Jun 2020	3,551	7.50	7.68	-0.18 -2.34 %	9,348	-5.04 %	9,844	0.02 %	9,842	-0.41 %	9,883	-0.36 %	9,919

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	(+/-)	26-Mar-20	01-Apr-20	31-Mar-20	Change
BANPUU20	Sep 2020	100	51,777	-0.19 %	51,877	0.39 %	51,673	0.01 %	51,668	0.19 %	51,568	4.91	4.91	0 0 %
JASU20	Sep 2020	31,170	38,587	-20.93 %	48,803	-39.10 %	80,135	1.91 %	78,635	76.17 %	44,635	3.30	3.28	0.02 0.61 %
TRUEM20	Jun 2020	6,512	35,584	9.00 %	32,647	-3.28 %	33,754	2.05 %	33,077	-1.09 %	33,440	3.05	3.15	-0.1 -3.2 %
BLANDM20	Jun 2020	4	32,203	-0.01 %	32,205	0.11 %	32,170	7.13 %	30,029	-6.48 %	32,108	0.83	0.84	-0.01 -1.2 %
GUNKULM20	Jun 2020	524	31,870	1.58 %	31,373	-0.11 %	31,409	0.04 %	31,397	2.21 %	30,719	2.07	2.08	-0.01 -0.5 %
KTCZ20	Dec 2020	100	29,763	0.34 %	29,663	0.34 %	29,563	3.50 %	28,562	0.00 %	28,561	24.83	26.69	-2 -7 %
SIRIM20	Jun 2020	4,389	29,503	-4.29 %	30,827	-4.32 %	32,219	-21.93 %	41,272	-16.81 %	49,610	0.60	0.59	0.01 1.69 %
BTSM20	Jun 2020	1,928	28,998	4.70 %	27,695	-1.18 %	28,026	-1.33 %	28,403	-2.14 %	29,025	8.88	9.02	-0.1 -1.6 %
GUNKULU20	Sep 2020	501	28,120	1.81 %	27,619	-5.15 %	29,118	0.00 %	29,118	0.00 %	29,118	2.08	2.05	0.03 1.46 %
IRPCM20	Jun 2020	5,600	24,282	-10.81 %	27,226	13.43 %	24,003	1.27 %	23,702	-3.74 %	24,623	2.12	2.14	-0.02 -0.9 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	2.88	0.34	13.39
KCE	14.20	0.50	3.65
AP	3.90	0.10	2.63
PTTGC	31.25	0.75	2.46
JAS	5.00	0.10	2.04
BCH	11.60	0.20	1.75
SIRI	0.60	0.01	1.69
BEAUTY	1.30	0.02	1.56
SPALI	15.10	0.20	1.34
BANPU	5.35	0.05	0.94

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	29.75	-5.25	-15.00
SAWAD	37.00	-5.50	-12.94
DTAC	37.25	-3.50	-8.59
TMB	0.81	-0.07	-7.95
ERW	2.30	-0.18	-7.26
CPN	40.50	-2.25	-5.26
PLANB	2.82	-0.14	-4.73
KTC	26.00	-1.25	-4.59
INTUCH	48.00	-2.00	-4.00
HMPRO	10.70	-0.40	-3.60

## 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
01/04/2020	78,077	64,128	13,949	36,651	36,521	130	122,646	136,725	-14,079	237,374	282,021

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2020	7,629	3,737	3,892	7,880	6,588	1,292	17,937	23,121	-5,184	33,446	46,208

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
01/04/2020	0	0	0	3,501	5,397	-1,896	7,927	6,031	1,896	11,428	29,440