

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		02-Apr-20	01-Apr-20	Change	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20
S50J20	Apr 2020	758.50	733.00	25.5 3.48 %	288	10.77 %	260	14.04 %	228	14.00 %	200	-11.11 %	225
S50K20	May 2020	756.50	731.60	24.9 3.4 %	34	6.25 %	32	10.34 %	29	-9.38 %	32	-25.58 %	43
S50M20	Jun 2020	757.80	731.10	26.7 3.65 %	261,833	-0.22 %	262,421	4.42 %	251,309	-0.33 %	252,151	10.97 %	227,221
S50U20	Sep 2020	751.70	724.40	27.3 3.77 %	13,942	5.33 %	13,236	2.30 %	12,939	12.22 %	11,530	7.45 %	10,731
S50Z20	Dec 2020	750.00	723.40	26.6 3.68 %	5,983	6.40 %	5,623	0.86 %	5,575	0.18 %	5,565	2.56 %	5,426
S50H21	Mar 2021	745.40	718.60	26.8 3.73 %	586	30.51 %	449	13.38 %	396	69.23 %	234	0.00 %	0

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			02-Apr-20	01-Apr-20	Change	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20
IRPCM20	Jun 2020	18,396	2.34	2.12	0.22 10.38 %	23,005	-5.26 %	24,282	-10.81 %	27,226	13.43 %	24,003	1.27 %	23,702
JASU20	Sep 2020	9,001	3.37	3.30	0.07 2.12 %	34,588	-10.36 %	38,587	-20.93 %	48,803	-39.10 %	80,135	1.91 %	78,635
PTTM20	Jun 2020	7,047	33.81	30.09	3.72 12.36 %	5,535	2.80 %	5,384	13.56 %	4,741	56.37 %	3,032	-4.44 %	3,173
TRUEM20	Jun 2020	5,045	3.16	3.05	0.11 3.61 %	33,147	-6.85 %	35,584	9.00 %	32,647	-3.28 %	33,754	2.05 %	33,077
BTSM20	Jun 2020	4,266	8.85	8.88	-0.03 -0.34 %	29,708	2.45 %	28,998	4.70 %	27,695	-1.18 %	28,026	-1.33 %	28,403
JASM20	Jun 2020	4,083	3.50	3.44	0.06 1.74 %	5,800	-14.92 %	6,817	-13.74 %	7,903	0.27 %	7,882	-5.90 %	8,376
TMBM20X	Jun 2020	3,785	0.80	0.80	0.00 0.00 %	10,541	0.08 %	10,533	27.03 %	8,292	8.25 %	7,660	-1.24 %	7,756
TMBU20	Sep 2020	3,200	0.79	0.81	-0.02 -2.47 %	2,080	-8.77 %	2,280	110.92 %	1,081	-31.54 %	1,579	0.00 %	1,579
KBANKM20	Jun 2020	2,838	84.90	83.75	1.15 1.37 %	962	-7.32 %	1,038	-7.90 %	1,127	10.93 %	1,016	-6.45 %	1,086
PTTEPM20	Jun 2020	2,755	75.25	66.25	9.00 13.58 %	2,523	-7.07 %	2,715	60.94 %	1,687	-14.63 %	1,976	2.07 %	1,936

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	(+/-)	27-Mar-20	02-Apr-20	01-Apr-20	Change
BANPUU20	Sep 2020	308	51,983	0.40 %	51,777	-0.19 %	51,877	0.39 %	51,673	0.01 %	51,668	5.59	4.91	0.7 13.9 %
WHAU20	Sep 2020	501	37,918	1.34 %	37,417	0.00 %	37,417	0.00 %	37,417	0.00 %	37,417	2.18	2.08	0.1 4.81 %
JASU20	Sep 2020	9,001	34,588	-10.36 %	38,587	-20.93 %	48,803	-39.10 %	80,135	1.91 %	78,635	3.37	3.30	0.07 2.12 %
TRUEM20	Jun 2020	5,045	33,147	-6.85 %	35,584	9.00 %	32,647	-3.28 %	33,754	2.05 %	33,077	3.16	3.05	0.1 3.61 %
BLANDM20	Jun 2020	89	32,206	0.01 %	32,203	-0.01 %	32,205	0.11 %	32,170	7.13 %	30,029	0.86	0.83	0.03 3.61 %
SIRIM20	Jun 2020	2,256	31,714	7.49 %	29,503	-4.29 %	30,827	-4.32 %	32,219	-21.93 %	41,272	0.60	0.60	0 0 %
GUNKULM20	Jun 2020	1,515	31,370	-1.57 %	31,870	1.58 %	31,373	-0.11 %	31,409	0.04 %	31,397	2.11	2.07	0.04 1.93 %
KTCZ20	Dec 2020	107	29,865	0.34 %	29,763	0.34 %	29,663	0.34 %	29,563	3.50 %	28,562	26.32	24.83	1.5 6 %
BTSM20	Jun 2020	4,266	29,708	2.45 %	28,998	4.70 %	27,695	-1.18 %	28,026	-1.33 %	28,403	8.85	8.88	-0.03 -0.3 %
GUNKULU20	Sep 2020	500	27,620	-1.78 %	28,120	1.81 %	27,619	-5.15 %	29,118	0.00 %	29,118	2.08	2.08	0 0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	35.50	4.50	14.52
BCP	17.30	2.10	13.82
ESSO	4.72	0.52	12.38
PTTEP	75.25	8.25	12.31
PTT	33.75	3.50	11.57
PTTGC	34.75	3.50	11.20
IRPC	2.34	0.20	9.35
BANPU	5.80	0.45	8.41
PTG	10.10	0.70	7.45
MTC	31.75	2.00	6.72

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THANI	3.22	-0.20	-5.85
BBL	97.25	-1.50	-1.52
TCAP	32.25	-0.25	-0.77
KCE	14.10	-0.10	-0.70
SCC	316.00	-2.00	-0.63
BTS	8.85	-0.05	-0.56
TISCO	69.00	-0.25	-0.36
AEONTS	95.00	0.00	0.00
KTC	26.00	0.00	0.00
BA	4.00	0.00	0.00
MINT	16.50	0.00	0.00
SIRI	0.60	0.00	0.00
TU	13.90	0.00	0.00
CENDEL	14.80	0.00	0.00

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
02/04/2020	71,550	77,516	-5,966	42,999	42,195	804	134,775	129,613	5,162	249,324	282,666

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/04/2020	5,789	5,707	82	7,972	7,430	542	20,125	20,749	-624	33,886	47,781

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
02/04/2020	0	0	0	9,107	11,222	-2,115	11,692	9,577	2,115	20,799	40,389