

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		03-Apr-20	02-Apr-20	Change	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20
S50J20	Apr 2020	763.00	758.50	4.5 0.59 %	296	2.78 %	288	10.77 %	260	14.04 %	228	14.00 %	200
S50K20	May 2020	761.10	756.50	4.6 0.61 %	35	2.94 %	34	6.25 %	32	10.34 %	29	-9.38 %	32
S50M20	Jun 2020	761.70	757.80	3.9 0.51 %	263,478	0.63 %	261,833	-0.22 %	262,421	4.42 %	251,309	-0.33 %	252,151
S50U20	Sep 2020	755.40	751.70	3.7 0.49 %	13,678	-1.89 %	13,942	5.33 %	13,236	2.30 %	12,939	12.22 %	11,530
S50Z20	Dec 2020	754.50	750.00	4.5 0.6 %	5,999	0.27 %	5,983	6.40 %	5,623	0.86 %	5,575	0.18 %	5,565
S50H21	Mar 2021	749.30	745.40	3.9 0.52 %	597	1.88 %	586	30.51 %	449	13.38 %	396	69.23 %	234

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			03-Apr-20	02-Apr-20	Change	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20
IRPCM20	Jun 2020	15,799	2.39	2.34	0.05 2.14 %	15,466	-32.77 %	23,005	-5.26 %	24,282	-10.81 %	27,226	13.43 %	24,003
JASU20	Sep 2020	12,401	3.31	3.37	-0.06 -1.78 %	32,089	-7.23 %	34,588	-10.36 %	38,587	-20.93 %	48,803	-39.10 %	80,135
WHAM20	Jun 2020	4,738	2.34	2.14	0.20 9.35 %	6,902	-5.93 %	7,337	8.41 %	6,768	-0.29 %	6,788	-6.41 %	7,253
PTTM20	Jun 2020	4,562	35.56	33.81	1.75 5.18 %	5,607	1.30 %	5,535	2.80 %	5,384	13.56 %	4,741	56.37 %	3,032
TMBU20	Sep 2020	4,000	0.78	0.79	-0.01 -1.27 %	3,080	48.08 %	2,080	-8.77 %	2,280	10.92 %	1,081	-31.54 %	1,579
PTTU20	Sep 2020	3,716	35.69	33.52	2.17 6.47 %	671	-31.18 %	975	-9.72 %	1,080	-8.63 %	1,182	103.09 %	582
GUNKULM20	Jun 2020	3,584	2.19	2.11	0.08 3.79 %	28,870	-7.97 %	31,370	-1.57 %	31,870	1.58 %	31,373	-0.11 %	31,409
AAVM20	Jun 2020	3,180	1.12	1.04	0.08 7.69 %	5,127	143.56 %	2,105	2.38 %	2,056	0.59 %	2,044	0.00 %	2,044
JASM20	Jun 2020	3,150	3.44	3.50	-0.06 -1.71 %	5,752	-0.83 %	5,800	-14.92 %	6,817	-13.74 %	7,903	0.27 %	7,882
WHAU20	Sep 2020	2,505	2.31	2.18	0.13 5.96 %	38,422	1.33 %	37,918	1.34 %	37,417	0.00 %	37,417	0.00 %	37,417

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	(+/-)	30-Mar-20	03-Apr-20	02-Apr-20	Change
BANPUU20	Sep 2020	402	51,985	0.00 %	51,983	0.40 %	51,777	-0.19 %	51,877	0.39 %	51,673	5.60	5.59	0.01 0.18 %
WHAU20	Sep 2020	2,505	38,422	1.33 %	37,918	1.34 %	37,417	0.00 %	37,417	0.00 %	37,417	2.31	2.18	0.1 5.96 %
TRUEM20	Jun 2020	2,056	34,593	4.36 %	33,147	-6.85 %	35,584	9.00 %	32,647	-3.28 %	33,754	3.13	3.16	-0.03 -1 %
BLANDM20	Jun 2020	692	32,870	2.06 %	32,206	0.01 %	32,203	-0.01 %	32,205	0.11 %	32,170	0.85	0.86	-0.01 -1.2 %
JASU20	Sep 2020	12,401	32,089	-7.23 %	34,588	-10.36 %	38,587	-20.93 %	48,803	-39.10 %	80,135	3.31	3.37	-0.06 -1.8 %
SIRIM20	Jun 2020	300	31,936	0.70 %	31,714	7.49 %	29,503	-4.29 %	30,827	-4.32 %	32,219	0.62	0.60	0.02 3.33 %
KTCZ20	Dec 2020	100	29,965	0.33 %	29,865	0.34 %	29,763	0.34 %	29,663	0.34 %	29,563	25.06	26.32	-1 -4.8 %
GUNKULM20	Jun 2020	3,584	28,870	-7.97 %	31,370	-1.57 %	31,870	1.58 %	31,373	-0.11 %	31,409	2.19	2.11	0.08 3.79 %
BTSM20	Jun 2020	1,015	28,709	-3.36 %	29,708	2.45 %	28,998	4.70 %	27,695	-1.18 %	28,026	8.92	8.85	0.07 0.79 %
GUNKULU20	Sep 2020	502	27,120	-1.81 %	27,620	-1.78 %	28,120	1.81 %	27,619	-5.15 %	29,118	2.16	2.08	0.08 3.85 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	3.68	0.48	15.00
AMATA	11.30	1.10	10.78
WHA	2.36	0.20	9.26
PTTGC	36.75	2.00	5.76
AAV	1.12	0.06	5.66
PTT	35.50	1.75	5.19
PTTEP	79.00	3.75	4.98
GUNKUL	2.30	0.08	3.60
TOP	36.75	1.25	3.52
ESSO	4.88	0.16	3.39

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	13.30	-0.80	-5.67
SAWAD	37.25	-1.75	-4.49
BJC	38.25	-1.75	-4.38
TMB	0.79	-0.03	-3.66
BGRIM	39.50	-1.25	-3.07
STA	10.70	-0.30	-2.73
BEAUTY	1.32	-0.03	-2.22
INTUCH	48.50	-1.00	-2.02
ADVANC	195.00	-4.00	-2.01
KBANK	87.75	-1.75	-1.96

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
03/04/2020	61,278	64,220	-2,942	36,114	29,224	6,890	125,998	129,946	-3,948	223,390	284,083

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2020	6,366	6,614	-248	10,250	12,027	-1,777	28,452	26,427	2,025	45,068	46,965

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
03/04/2020	0	0	0	3,669	6,952	-3,283	9,462	6,179	3,283	13,131	45,992