

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		07-Apr-20	03-Apr-20	Change	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20
S50J20	Apr 2020	823.60	763.00	60.6 7.94 %	247	-16.55 %	296	2.78 %	288	10.77 %	260	14.04 %	228
S50K20	May 2020	821.50	761.10	60.4 7.94 %	45	28.57 %	35	2.94 %	34	6.25 %	32	10.34 %	29
S50M20	Jun 2020	822.20	761.70	60.5 7.94 %	235,075	-10.78 %	263,478	0.63 %	261,833	-0.22 %	262,421	4.42 %	251,309
S50U20	Sep 2020	816.00	755.40	60.6 8.02 %	13,029	-4.74 %	13,678	-1.89 %	13,942	5.33 %	13,236	2.30 %	12,939
S50Z20	Dec 2020	814.60	754.50	60.1 7.97 %	6,004	0.08 %	5,999	0.27 %	5,983	6.40 %	5,623	0.86 %	5,575
S50H21	Mar 2021	809.20	749.30	59.9 7.99 %	740	23.95 %	597	1.88 %	586	30.51 %	449	13.38 %	396

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			07-Apr-20	03-Apr-20	Change	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20
BEMM20	Jun 2020	11,273	8.20	7.55	0.65 8.61 %	8,420	14.96 %	7,324	-6.20 %	7,808	-16.47 %	9,348	-5.04 %	9,844
AOTU20	Sep 2020	6,986	57.19	49.74	7.45 14.98 %	4,201	103.54 %	2,064	0.98 %	2,044	-0.10 %	2,046	-39.20 %	3,365
GUNKULU20	Sep 2020	6,002	2.26	2.16	0.10 4.63 %	24,120	-11.06 %	27,120	-1.81 %	27,620	-1.78 %	28,120	1.81 %	27,619
WHAM20	Jun 2020	5,243	2.43	2.34	0.09 3.85 %	7,980	15.62 %	6,902	-5.93 %	7,337	8.41 %	6,768	-0.29 %	6,788
PTTM20	Jun 2020	5,030	38.46	35.56	2.90 8.16 %	7,590	35.37 %	5,607	1.30 %	5,535	2.80 %	5,384	13.56 %	4,741
TRUEM20	Jun 2020	4,728	3.23	3.13	0.10 3.19 %	35,369	2.24 %	34,593	4.36 %	33,147	-6.85 %	35,584	9.00 %	32,647
SIRIM20	Jun 2020	4,651	0.65	0.62	0.03 4.84 %	30,412	-4.77 %	31,936	0.70 %	31,714	7.49 %	29,503	-4.29 %	30,827
GUNKULM20	Jun 2020	4,557	2.29	2.19	0.10 4.57 %	31,424	8.85 %	28,870	-7.97 %	31,370	-1.57 %	31,870	1.58 %	31,373
IRPCM20	Jun 2020	4,255	2.56	2.39	0.17 7.11 %	12,885	-16.69 %	15,466	-32.77 %	23,005	-5.26 %	24,282	-10.81 %	27,226
BTSM20	Jun 2020	4,186	10.10	8.92	1.18 13.23 %	27,474	-4.30 %	28,709	-3.36 %	29,708	2.45 %	28,998	4.70 %	27,695

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	(+/-)	31-Mar-20	07-Apr-20	03-Apr-20	Change
BANPUU20	Sep 2020	630	51,610	-0.72 %	51,985	0.00 %	51,983	0.40 %	51,777	-0.19 %	51,877	5.98	5.60	0.4 6.79 %
WHAU20	Sep 2020	500	37,922	-1.30 %	38,422	1.33 %	37,918	1.34 %	37,417	0.00 %	37,417	2.40	2.31	0.09 3.9 %
TRUEM20	Jun 2020	4,728	35,369	2.24 %	34,593	4.36 %	33,147	-6.85 %	35,584	9.00 %	32,647	3.23	3.13	0.1 3.19 %
JASU20	Sep 2020	1,000	33,089	3.12 %	32,089	-7.23 %	34,588	-10.36 %	38,587	-20.93 %	48,803	3.39	3.31	0.08 2.42 %
GUNKULM20	Jun 2020	4,557	31,424	8.85 %	28,870	-7.97 %	31,370	-1.57 %	31,870	1.58 %	31,373	2.29	2.19	0.1 4.57 %
SIRIM20	Jun 2020	4,651	30,412	-4.77 %	31,936	0.70 %	31,714	7.49 %	29,503	-4.29 %	30,827	0.65	0.62	0.03 4.84 %
KTCZ20	Dec 2020	0	29,965	0.00 %	29,965	0.33 %	29,865	0.34 %	29,763	0.34 %	29,663	25.65	25.06	0.6 2.35 %
BLANDM20	Jun 2020	4,087	29,311	-10.83 %	32,870	2.06 %	32,206	0.01 %	32,203	-0.01 %	32,205	0.90	0.85	0.05 5.88 %
BTSM20	Jun 2020	4,186	27,474	-4.30 %	28,709	-3.36 %	29,708	2.45 %	28,998	4.70 %	27,695	10.10	8.92	1.2 13.2 %
GUNKULU20	Sep 2020	6,002	24,120	-11.06 %	27,120	-1.81 %	27,620	-1.78 %	28,120	1.81 %	27,619	2.26	2.16	0.1 4.63 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AOT	57.50	7.50	15.00
MINT	18.60	2.40	14.81
BTS	10.10	1.30	14.77
PLANB	3.42	0.44	14.77
THAI	4.22	0.54	14.67
CENDEL	17.30	2.20	14.57
GLOBAL	10.40	1.30	14.29
GPSC	65.00	8.00	14.04
MAJOR	14.60	1.70	13.18
HMPRO	12.20	1.40	12.96

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TU	12.80	-0.90	-6.57
INTUCH	47.25	-1.25	-2.58
TTW	13.30	-0.10	-0.75
ADVANC	195.00	0.00	0.00
TPIPL	1.13	0.00	0.00
TCAP	32.25	0.50	1.57
SPALI	15.70	0.40	2.61
STA	11.00	0.30	2.80
CPALL	62.50	1.75	2.88
JAS	5.25	0.15	2.94

## 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
07/04/2020	100,480	131,391	-30,911	66,642	41,852	24,790	145,283	139,162	6,121	312,405	255,140

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2020	8,101	8,173	-72	9,367	9,127	240	24,027	24,195	-168	41,495	42,686

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
07/04/2020	0	0	0	8,330	14,890	-6,560	19,815	13,255	6,560	28,145	54,589