

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest					
		08-Apr-20	07-Apr-20	Change	08-Apr-20 (+/-)	07-Apr-20 (+/-)	03-Apr-20 (+/-)	02-Apr-20 (+/-)	01-Apr-20	
S50J20	Apr 2020	814.40	823.60	-9.2 -1.12 %	245 -0.81 %	247 -16.55 %	296 2.78 %	288 10.77 %	260	
S50K20	May 2020	812.40	821.50	-9.1 -1.11 %	42 -6.67 %	45 28.57 %	35 2.94 %	34 6.25 %	32	
S50M20	Jun 2020	812.50	822.20	-9.7 -1.18 %	224,913 -4.32 %	235,075 -10.78 %	263,478 0.63 %	261,833 -0.22 %	262,421	
S50U20	Sep 2020	806.20	816.00	-9.8 -1.2 %	13,602 4.40 %	13,029 -4.74 %	13,678 -1.89 %	13,942 5.33 %	13,236	
S50Z20	Dec 2020	805.10	814.60	-9.5 -1.17 %	6,054 0.83 %	6,004 0.08 %	5,999 0.27 %	5,983 6.40 %	5,623	
S50H21	Mar 2021	800.40	809.20	-8.8 -1.09 %	830 12.16 %	740 23.95 %	597 1.88 %	586 30.51 %	449	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest					
			08-Apr-20	07-Apr-20	Change	08-Apr-20 (+/-)	07-Apr-20 (+/-)	03-Apr-20 (+/-)	02-Apr-20 (+/-)	01-Apr-20	
TRUEM20	Jun 2020	10,636	3.15	3.23	-0.08 -2.48 %	38,495 8.84 %	35,369 2.24 %	34,593 4.36 %	33,147 -6.85 %	35,584	
JASU20	Sep 2020	7,501	3.35	3.39	-0.04 -1.18 %	30,588 -7.56 %	33,089 3.12 %	32,089 -7.23 %	34,588 -10.36 %	38,587	
WHAM20	Jun 2020	5,617	2.46	2.43	0.03 1.23 %	10,463 31.12 %	7,980 15.62 %	6,902 -5.93 %	7,337 8.41 %	6,768	
GUNKULM20	Jun 2020	5,066	2.32	2.29	0.03 1.31 %	29,388 -6.48 %	31,424 8.85 %	28,870 -7.97 %	31,370 -1.57 %	31,870	
BEMM20	Jun 2020	4,732	8.05	8.20	-0.15 -1.83 %	7,864 -6.60 %	8,420 14.96 %	7,324 -6.20 %	7,808 -16.47 %	9,348	
BLANDM20	Jun 2020	4,497	0.96	0.90	0.06 6.67 %	25,409 -13.31 %	29,311 -10.83 %	32,870 2.06 %	32,206 0.01 %	32,203	
MINTM20	Jun 2020	3,152	18.10	18.28	-0.18 -0.98 %	3,566 23.99 %	2,876 7.88 %	2,666 -3.75 %	2,770 -15.32 %	3,271	
PTTM20	Jun 2020	3,101	36.11	38.46	-2.35 -6.11 %	7,591 0.01 %	7,590 35.37 %	5,607 1.30 %	5,535 2.80 %	5,384	
THANIM20	Jun 2020	3,003	3.41	3.31	0.10 3.02 %	19 -5.00 %	20 -98.04 %	1,020 0.29 %	1,017 312.50 %	8	
AOTM20	Jun 2020	2,868	56.57	57.39	-0.82 -1.43 %	5,887 -15.82 %	6,993 2.45 %	6,826 -4.41 %	7,141 -12.54 %	8,165	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20	(+/-)	01-Apr-20	08-Apr-20	07-Apr-20	Change
BLANDZ20	Dec 2020	1,001	180,747	0.56 %	179,747	0.00 %	179,747	0.00 %	179,747	0.00 %	179,747	0.92	0.86	0.06 6.98 %
BANPUU20	Sep 2020	212	51,812	0.39 %	51,610	-0.72 %	51,985	0.00 %	51,983	0.40 %	51,777	5.62	5.98	-0.4 -6.0 %
TRUEM20	Jun 2020	10,636	38,495	8.84 %	35,369	2.24 %	34,593	4.36 %	33,147	-6.85 %	35,584	3.15	3.23	-0.08 -2.5 %
WHAU20	Sep 2020	0	37,922	0.00 %	37,922	-1.30 %	38,422	1.33 %	37,918	1.34 %	37,417	2.43	2.40	0.03 1.25 %
JASU20	Sep 2020	7,501	30,588	-7.56 %	33,089	3.12 %	32,089	-7.23 %	34,588	-10.36 %	38,587	3.35	3.39	-0.04 -1.2 %
KTCZ20	Dec 2020	1	29,965	0.00 %	29,965	0.00 %	29,965	0.33 %	29,865	0.34 %	29,763	27.00	25.65	1.4 5.26 %
GUNKULM20	Jun 2020	5,066	29,388	-6.48 %	31,424	8.85 %	28,870	-7.97 %	31,370	-1.57 %	31,870	2.32	2.29	0.03 1.31 %
SIRIM20	Jun 2020	2,684	29,042	-4.50 %	30,412	-4.77 %	31,936	0.70 %	31,714	7.49 %	29,503	0.68	0.65	0.03 4.62 %
BTSM20	Jun 2020	1,317	27,709	0.86 %	27,474	-4.30 %	28,709	-3.36 %	29,708	2.45 %	28,998	9.90	10.10	-0.2 -2 %
BLANDM20	Jun 2020	4,497	25,409	-13.31 %	29,311	-10.83 %	32,870	2.06 %	32,206	0.01 %	32,203	0.96	0.90	0.06 6.67 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	3.10	0.40	14.81
SUPER	0.44	0.05	12.82
TCAP	35.75	3.50	10.85
AAV	1.36	0.13	10.57
PLANB	3.74	0.32	9.36
MTC	38.25	3.00	8.51
SAWAD	45.25	3.50	8.38
THCOM	2.68	0.18	7.20
AEONTS	105.00	7.00	7.14
BA	4.62	0.30	6.94

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TOP	36.50	-2.50	-6.41
PTTGC	35.75	-2.25	-5.92
PTT	36.00	-2.25	-5.88
KTB	11.40	-0.60	-5.00
PTTEP	82.75	-4.00	-4.61
ADVANC	187.50	-7.50	-3.85
CPN	43.75	-1.75	-3.85
CBG	69.50	-2.50	-3.47
BANPU	6.05	-0.20	-3.20
IVL	24.20	-0.80	-3.20

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
08/04/2020	75,457	87,003	-11,546	41,555	36,975	4,580	134,506	127,540	6,966	251,518	245,686

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2020	3,536	3,695	-159	6,595	8,730	-2,135	15,101	12,807	2,294	25,232	41,649

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
08/04/2020	0	0	0	7,224	514	6,710	3,887	10,597	-6,710	11,111	48,325