

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		09-Apr-20	08-Apr-20	Change	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20
S50J20	Apr 2020	814.70	814.40	0.3 0.04 %	217	-11.43 %	245	-0.81 %	247	-16.55 %	296	2.78 %	288
S50K20	May 2020	815.00	812.40	2.6 0.32 %	44	4.76 %	42	-6.67 %	45	28.57 %	35	2.94 %	34
S50M20	Jun 2020	813.90	812.50	1.4 0.17 %	209,773	-6.73 %	224,913	-4.32 %	235,075	-10.78 %	263,478	0.63 %	261,833
S50U20	Sep 2020	807.80	806.20	1.6 0.2 %	13,405	-1.45 %	13,602	4.40 %	13,029	-4.74 %	13,678	-1.89 %	13,942
S50Z20	Dec 2020	806.40	805.10	1.3 0.16 %	6,046	-0.13 %	6,054	0.83 %	6,004	0.08 %	5,999	0.27 %	5,983
S50H21	Mar 2021	801.10	800.40	0.7 0.09 %	856	3.13 %	830	12.16 %	740	23.95 %	597	1.88 %	586

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			09-Apr-20	08-Apr-20	Change	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20
WHAM20	Jun 2020	11,956	2.40	2.46	-0.06 -2.44 %	9,028	-13.71 %	10,463	31.12 %	7,980	15.62 %	6,902	-5.93 %	7,337
IRPCM20	Jun 2020	10,986	2.47	2.49	-0.02 -0.80 %	12,379	0.06 %	12,372	-3.98 %	12,885	-16.69 %	15,466	-32.77 %	23,005
TRUEM20	Jun 2020	10,254	3.19	3.15	0.04 1.27 %	38,321	-0.45 %	38,495	8.84 %	35,369	2.24 %	34,593	4.36 %	33,147
BLANDM20	Jun 2020	6,972	0.96	0.96	0.00 0.00 %	19,540	-23.10 %	25,409	-13.31 %	29,311	-10.83 %	32,870	2.06 %	32,206
BEMM20	Jun 2020	4,707	8.10	8.05	0.05 0.62 %	5,450	-30.70 %	7,864	-6.60 %	8,420	14.96 %	7,324	-6.20 %	7,808
JASM20	Jun 2020	4,569	3.40	3.45	-0.05 -1.45 %	6,754	7.99 %	6,254	8.65 %	5,756	0.07 %	5,752	-0.83 %	5,800
PTTM20	Jun 2020	4,395	35.66	36.11	-0.45 -1.25 %	6,214	-18.14 %	7,591	0.01 %	7,590	35.37 %	5,607	1.30 %	5,535
AOTM20	Jun 2020	3,617	56.25	56.57	-0.32 -0.57 %	5,684	-3.45 %	5,887	-15.82 %	6,993	2.45 %	6,826	-4.41 %	7,141
TMBM20X	Jun 2020	3,537	0.87	0.87	0.00 0.00 %	11,328	13.05 %	10,020	4.77 %	9,564	-10.10 %	10,638	0.92 %	10,541
MINTM20	Jun 2020	2,951	18.30	18.10	0.20 1.10 %	2,607	-26.89 %	3,566	23.99 %	2,876	7.88 %	2,666	-3.75 %	2,770

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20	(+/-)	02-Apr-20	09-Apr-20	08-Apr-20	Change
BLANDZ20	Dec 2020	0	180,747	0.00 %	180,747	0.56 %	179,747	0.00 %	179,747	0.00 %	179,747	0.92	0.92	0 0 %
BANPUU20	Sep 2020	105	51,813	0.00 %	51,812	0.39 %	51,610	-0.72 %	51,985	0.00 %	51,983	5.68	5.62	0.06 1.07 %
TRUEM20	Jun 2020	10,254	38,321	-0.45 %	38,495	8.84 %	35,369	2.24 %	34,593	4.36 %	33,147	3.19	3.15	0.04 1.27 %
WHAU20	Sep 2020	0	37,922	0.00 %	37,922	0.00 %	37,922	-1.30 %	38,422	1.33 %	37,918	2.37	2.43	-0.06 -2.5 %
JASU20	Sep 2020	2,001	30,587	0.00 %	30,588	-7.56 %	33,089	3.12 %	32,089	-7.23 %	34,588	3.30	3.35	-0.05 -1.5 %
KTCZ20	Dec 2020	5	29,969	0.01 %	29,965	0.00 %	29,965	0.00 %	29,965	0.33 %	29,865	28.50	27.00	1.5 5.56 %
SIRIM20	Jun 2020	325	28,962	-0.28 %	29,042	-4.50 %	30,412	-4.77 %	31,936	0.70 %	31,714	0.70	0.68	0.02 2.94 %
GUNKULM20	Jun 2020	769	28,662	-2.47 %	29,388	-6.48 %	31,424	8.85 %	28,870	-7.97 %	31,370	2.26	2.32	-0.06 -2.6 %
BTSM20	Jun 2020	1,049	27,748	0.14 %	27,709	0.86 %	27,474	-4.30 %	28,709	-3.36 %	29,708	9.95	9.90	0.05 0.51 %
GUNKULU20	Sep 2020	500	23,620	-2.07 %	24,120	0.00 %	24,120	-11.06 %	27,120	-1.81 %	27,620	2.23	2.29	-0.06 -2.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	5.55	0.71	14.67
ITD	1.03	0.11	11.96
AAV	1.46	0.10	7.35
STEC	13.30	0.80	6.40
SAWAD	47.50	2.25	4.97
AEONTS	110.00	5.00	4.76
COM7	18.00	0.80	4.65
PTG	11.70	0.50	4.46
TPIPL	1.17	0.05	4.46
KTC	29.50	1.25	4.42

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
ERW	2.96	-0.14	-4.52
SCB	73.50	-3.25	-4.23
PTTEP	79.75	-3.00	-3.63
PTTGC	34.75	-1.00	-2.80
CENTEL	17.40	-0.50	-2.79
TOP	35.50	-1.00	-2.74
SCC	320.00	-9.00	-2.74
KTB	11.10	-0.30	-2.63
KBANK	97.50	-2.50	-2.50
GUNKUL	2.42	-0.06	-2.42

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
09/04/2020	83,172	71,434	11,738	47,529	52,082	-4,553	146,335	153,520	-7,185	277,036	230,341

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/04/2020	5,136	8,361	-3,225	8,826	11,189	-2,363	21,990	16,402	5,588	35,952	36,435

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
09/04/2020	0	0	0	4,222	5,173	-951	4,594	3,643	951	8,816	44,929