

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		10-Apr-20	09-Apr-20	Change	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20
S50J20	Apr 2020	827.80	814.70	13.1 1.61 %	222	2.30 %	217	-11.43 %	245	-0.81 %	247	-16.55 %	296
S50K20	May 2020	826.10	815.00	11.1 1.36 %	55	25.00 %	44	4.76 %	42	-6.67 %	45	28.57 %	35
S50M20	Jun 2020	826.30	813.90	12.4 1.52 %	204,571	-2.48 %	209,773	-6.73 %	224,913	-4.32 %	235,075	-10.78 %	263,478
S50U20	Sep 2020	820.40	807.80	12.6 1.56 %	13,574	1.26 %	13,405	-1.45 %	13,602	4.40 %	13,029	-4.74 %	13,678
S50Z20	Dec 2020	818.90	806.40	12.5 1.55 %	6,073	0.45 %	6,046	-0.13 %	6,054	0.83 %	6,004	0.08 %	5,999
S50H21	Mar 2021	813.30	801.10	12.2 1.52 %	878	2.57 %	856	3.13 %	830	12.16 %	740	23.95 %	597

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			10-Apr-20	09-Apr-20	Change	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20
TRUEM20	Jun 2020	15,419	3.33	3.19	0.14 4.39 %	37,220	-2.87 %	38,321	-0.45 %	38,495	8.84 %	35,369	2.24 %	34,593
SUPERM20	Jun 2020	6,001	0.45	0.45	0.00 0.00 %	4,098	32.24 %	3,099	-24.40 %	4,099	-32.79 %	6,099	-14.07 %	7,098
GUNKULU20	Sep 2020	4,001	2.31	2.23	0.08 3.59 %	21,621	-8.46 %	23,620	-2.07 %	24,120	0.00 %	24,120	-11.06 %	27,120
PTTM20	Jun 2020	3,613	35.92	35.66	0.26 0.73 %	6,331	1.88 %	6,214	-18.14 %	7,591	0.01 %	7,590	35.37 %	5,607
WHAM20	Jun 2020	3,202	2.54	2.40	0.14 5.83 %	7,967	-11.75 %	9,028	-13.71 %	10,463	31.12 %	7,980	15.62 %	6,902
BEMM20	Jun 2020	3,086	8.35	8.10	0.25 3.09 %	4,453	-18.29 %	5,450	-30.70 %	7,864	-6.60 %	8,420	14.96 %	7,324
MINTU20	Sep 2020	2,103	18.17	18.40	-0.23 -1.25 %	5,040	-29.41 %	7,140	-21.91 %	9,143	0.00 %	9,143	48.81 %	6,144
GUNKULM20	Jun 2020	2,015	2.34	2.26	0.08 3.54 %	28,649	-0.05 %	28,662	-2.47 %	29,388	-6.48 %	31,424	8.85 %	28,870
AAVU20	Sep 2020	2,001	1.50	1.44	0.06 4.17 %	240	-80.66 %	1,241	0.00 %	1,241	0.08 %	1,240	0.08 %	1,239
TMBU20	Sep 2020	2,000	0.86	0.87	-0.01 -1.15 %	4,100	95.24 %	2,100	-0.52 %	2,111	30.23 %	1,621	-47.37 %	3,080
SPRCU20	Sep 2020	2,000	4.73	4.83	-0.10 -2.07 %	5,004	-28.56 %	7,004	0.00 %	7,004	0.00 %	7,004	39.97 %	5,004
PTTZ20	Dec 2020	2,000	35.06	35.75	-0.69 -1.93 %	2,107	869.16 %	107	1.90 %	105	-48.53 %	204	83.78 %	111

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			*10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	(+/-)	03-Apr-20	10-Apr-20	09-Apr-20	Change
BLANDZ20	Dec 2020	0	180,747	0.00 %	180,747	0.00 %	180,747	0.56 %	179,747	0.00 %	179,747	0.94	0.92	0.02 2.17 %
BANPUU20	Sep 2020	511	52,324	0.99 %	51,813	0.00 %	51,812	0.39 %	51,610	-0.72 %	51,985	5.95	5.68	0.3 4.75 %
WHAU20	Sep 2020	7	37,925	0.01 %	37,922	0.00 %	37,922	0.00 %	37,922	-1.30 %	38,422	2.51	2.37	0.1 5.91 %
TRUEM20	Jun 2020	15,419	37,220	-2.87 %	38,321	-0.45 %	38,495	8.84 %	35,369	2.24 %	34,593	3.33	3.19	0.1 4.39 %
RSM20	Jun 2020	100	32,771	0.31 %	32,671	0.00 %	32,671	0.00 %	32,671	0.14 %	32,626	9.85	9.15	0.7 7.65 %
JASU20	Sep 2020	501	30,087	-1.63 %	30,587	0.00 %	30,588	-7.56 %	33,089	3.12 %	32,089	3.48	3.30	0.2 5.45 %
KTCZ20	Dec 2020	1	29,969	0.00 %	29,969	0.01 %	29,965	0.00 %	29,965	0.00 %	29,965	30.00	28.50	1.5 5.26 %
SIRIM20	Jun 2020	1,116	29,014	0.18 %	28,962	-0.28 %	29,042	-4.50 %	30,412	-4.77 %	31,936	0.73	0.70	0.03 4.29 %

QA Report : TFX Information

Monday, 13 April 2020

GUNKULM20	Jun 2020	2,015	28,649	-0.05 %	28,662	-2.47 %	29,388	-6.48 %	31,424	8.85 %	28,870	2.34	2.26	0.08	3.54 %
BTSM20	Jun 2020	321	27,713	-0.13 %	27,748	0.14 %	27,709	0.86 %	27,474	-4.30 %	28,709	10.19	9.95	0.2	2.41 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MTC	44.50	5.25	13.38
STPI	4.82	0.46	10.55
CPN	48.50	4.50	10.23
KTC	32.25	2.75	9.32
SAWAD	51.75	4.25	8.95
WHA	2.60	0.16	6.56
AEONTS	116.50	6.50	5.91
RS	9.90	0.55	5.88
GULF	178.50	8.50	5.00
SIRI	0.72	0.03	4.35

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	42.25	-4.00	-8.65
SCB	70.25	-3.25	-4.42
KTB	10.80	-0.30	-2.70
KBANK	95.00	-2.50	-2.56
CPF	24.90	-0.60	-2.35
TOP	34.75	-0.75	-2.11
SPRC	4.80	-0.10	-2.04
ERW	2.90	-0.06	-2.03
PTG	11.60	-0.10	-0.85
IRPC	2.44	-0.02	-0.81

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
10/04/2020	35,340	31,618	3,722	33,519	31,218	2,301	101,216	107,239	-6,023	170,075	225,373

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2020	4,065	5,184	-1,119	12,781	10,411	2,370	20,862	22,113	-1,251	37,708	38,159

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
10/04/2020	0	0	0	16,448	7,403	9,045	6,673	15,718	-9,045	23,121	35,872