

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-Apr-20	10-Apr-20	Change	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20
S50J20	Apr 2020	829.30	827.80	1.5 0.18 %	222	0.00 %	222	2.30 %	217	-11.43 %	245	-0.81 %	247
S50K20	May 2020	829.40	826.10	3.3 0.4 %	58	5.45 %	55	25.00 %	44	4.76 %	42	-6.67 %	45
S50M20	Jun 2020	827.20	826.30	0.9 0.11 %	210,271	2.79 %	204,571	-2.48 %	209,773	-6.73 %	224,913	-4.32 %	235,075
S50U20	Sep 2020	821.10	820.40	0.7 0.09 %	13,729	1.14 %	13,574	1.26 %	13,405	-1.45 %	13,602	4.40 %	13,029
S50Z20	Dec 2020	820.00	818.90	1.1 0.13 %	6,131	0.96 %	6,073	0.45 %	6,046	-0.13 %	6,054	0.83 %	6,004
S50H21	Mar 2021	814.20	813.30	0.9 0.11 %	916	4.33 %	878	2.57 %	856	3.13 %	830	12.16 %	740

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-Apr-20	10-Apr-20	Change	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20
WHAM20	Jun 2020	7,405	2.70	2.54	0.16 6.30 %	5,393	-32.31 %	7,967	-11.75 %	9,028	-13.71 %	10,463	31.12 %	7,980
BEMM20	Jun 2020	6,341	8.97	8.35	0.62 7.43 %	9,303	108.92 %	4,453	-18.29 %	5,450	-30.70 %	7,864	-6.60 %	8,420
THAIM20	Jun 2020	4,561	5.44	6.39	-0.95 14.87 %	2,269	23.65 %	1,835	49.43 %	1,228	25.69 %	977	9.78 %	890
BTSZ20	Dec 2020	4,304	11.00	10.03	0.97 9.67 %	5,158	502.57 %	856	139.78 %	357	-45.83 %	659	-23.28 %	859
TRUEM20	Jun 2020	3,598	3.35	3.33	0.02 0.60 %	38,403	3.18 %	37,220	-2.87 %	38,321	-0.45 %	38,495	8.84 %	35,369
JASM20	Jun 2020	3,327	3.56	3.58	-0.02 -0.56 %	8,618	30.36 %	6,611	-2.12 %	6,754	7.99 %	6,254	8.65 %	5,756
AAVH21	Mar 2021	3,001	1.41	1.51	-0.10 -6.62 %	1	-99.93 %	1,500	0.00 %	1,500	0.00 %	1,500	0.00 %	0
VGIZ20	Dec 2020	2,778	6.85	6.46	0.39 6.04 %	2,779	800.00 %	1	0.00 %	1	0.00 %	1	0.00 %	1
BEMU20	Sep 2020	2,550	8.89	8.33	0.56 6.72 %	1,083	-2.34 %	1,109	-0.81 %	1,118	-46.99 %	2,109	0.33 %	2,102
WHAZ20	Dec 2020	2,500	2.64	2.48	0.16 6.45 %	2,553	716.98 %	53	8.16 %	49	8.89 %	45	0.00 %	45

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	(+/-)	07-Apr-20	13-Apr-20	10-Apr-20	Change
BLANDZ20	Dec 2020	0	180,747	0.00 %	180,747	0.00 %	180,747	0.00 %	180,747	0.56 %	179,747	0.97	0.94	0.03 3.19 %
BANPUU20	Sep 2020	702	51,822	-0.96 %	52,324	0.99 %	51,813	0.00 %	51,812	0.39 %	51,610	5.96	5.95	0.01 0.17 %
TRUEM20	Jun 2020	3,598	38,403	3.18 %	37,220	-2.87 %	38,321	-0.45 %	38,495	8.84 %	35,369	3.35	3.33	0.02 0.6 %
WHAU20	Sep 2020	528	37,435	-1.29 %	37,925	0.01 %	37,922	0.00 %	37,922	0.00 %	37,922	2.70	2.51	0.2 7.57 %
RSM20	Jun 2020	700	32,471	-0.92 %	32,771	0.31 %	32,671	0.00 %	32,671	0.00 %	32,671	10.05	9.85	0.2 2.03 %
JASU20	Sep 2020	0	30,087	0.00 %	30,087	-1.63 %	30,587	0.00 %	30,588	-7.56 %	33,089	3.46	3.48	-0.02 -0.6 %
KTCZ20	Dec 2020	202	29,969	0.00 %	29,969	0.00 %	29,969	0.01 %	29,965	0.00 %	29,965	34.42	30.00	4.4 14.7 %
SIRIM20	Jun 2020	29	29,026	0.04 %	29,014	0.18 %	28,962	-0.28 %	29,042	-4.50 %	30,412	0.72	0.73	-0.01 -1.4 %
GUNKULM20	Jun 2020	1,031	28,619	-0.10 %	28,649	-0.05 %	28,662	-2.47 %	29,388	-6.48 %	31,424	2.32	2.34	-0.02 -0.9 %
BTSM20	Jun 2020	1,366	27,147	-2.04 %	27,713	-0.13 %	27,748	0.14 %	27,709	0.86 %	27,474	10.90	10.19	0.7 6.97 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KTC	35.75	3.50	10.85
AMATA	14.00	1.20	9.37
COM7	19.90	1.70	9.34
CENTEL	19.10	1.60	9.14
PLANB	4.20	0.32	8.25
AEONTS	126.00	9.50	8.15
HMPRO	13.60	1.00	7.94
PTG	12.50	0.90	7.76
WHA	2.78	0.18	6.92
BEM	9.00	0.55	6.51

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	5.55	-0.80	-12.60
AAV	1.42	-0.09	-5.96
TCAP	35.00	-2.00	-5.41
CHG	2.24	-0.10	-4.27
SPRC	4.66	-0.14	-2.92
AOT	55.75	-1.50	-2.62
BCH	13.10	-0.30	-2.24
GPSC	67.00	-1.25	-1.83
TASCO	17.00	-0.30	-1.73
IVL	24.50	-0.30	-1.21

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
13/04/2020	43,111	41,673	1,438	24,976	23,477	1,499	84,355	87,292	-2,937	152,442	231,327

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/04/2020	3,026	3,054	-28	8,390	9,427	-1,037	8,729	7,664	1,065	20,145	35,835

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/04/2020	0	0	0	4,882	3,447	1,435	1,813	3,248	-1,435	6,695	31,887