

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		14-Apr-20	13-Apr-20	Change		14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20
S50J20	Apr 2020	843.40	829.30	14.1	1.7 %	212	-4.50 %	222	0.00 %	222	2.30 %	217	-11.43 %	245
S50K20	May 2020	841.40	829.40	12	1.45 %	54	-6.90 %	58	5.45 %	55	25.00 %	44	4.76 %	42
S50M20	Jun 2020	841.10	827.20	13.9	1.68 %	213,138	1.36 %	210,271	2.79 %	204,571	-2.48 %	209,773	-6.73 %	224,913
S50U20	Sep 2020	834.90	821.10	13.8	1.68 %	13,501	-1.66 %	13,729	1.14 %	13,574	1.26 %	13,405	-1.45 %	13,602
S50Z20	Dec 2020	833.80	820.00	13.8	1.68 %	6,073	-0.95 %	6,131	0.96 %	6,073	0.45 %	6,046	-0.13 %	6,054
S50H21	Mar 2021	828.20	814.20	14	1.72 %	1,001	9.28 %	916	4.33 %	878	2.57 %	856	3.13 %	830

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-Apr-20	13-Apr-20	Change	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20
TRUEM20	Jun 2020	14,468	3.42	3.35	0.07 2.09 %	36,646	-4.58 %	38,403	3.18 %	37,220	-2.87 %	38,321	-0.45 %	38,495
IRPCM20	Jun 2020	14,400	2.70	2.47	0.23 9.31 %	6,707	-48.63 %	13,056	5.83 %	12,337	-0.34 %	12,379	0.06 %	12,372
JASM20	Jun 2020	4,759	3.49	3.56	-0.07 -1.97 %	10,990	27.52 %	8,618	30.36 %	6,611	-2.12 %	6,754	7.99 %	6,254
TMBM20X	Jun 2020	3,992	0.93	0.90	0.03 3.33 %	10,819	1.16 %	10,695	-6.01 %	11,379	0.45 %	11,328	13.05 %	10,020
BTSZ20	Dec 2020	3,902	11.23	11.00	0.23 2.09 %	5,558	7.75 %	5,158	502.57 %	856139.78 %		357	-45.83 %	659
BTSM20	Jun 2020	3,237	11.20	10.90	0.30 2.75 %	28,026	3.24 %	27,147	-2.04 %	27,713	-0.13 %	27,748	0.14 %	27,709
BEMM20	Jun 2020	3,198	9.10	8.97	0.13 1.45 %	9,252	-0.55 %	9,303	108.92 %	4,453	-18.29 %	5,450	-30.70 %	7,864
MINTM20	Jun 2020	3,161	22.10	19.88	2.22 11.17 %	4,481	29.66 %	3,456	39.13 %	2,484	-4.72 %	2,607	-26.89 %	3,566
CHGM20	Jun 2020	3,000	2.39	2.23	0.16 7.17 %	1,228	-44.88 %	2,228	28.94 %	1,728	1.17 %	1,708	43.77 %	1,188
WHAM20	Jun 2020	2,808	2.85	2.70	0.15 5.56 %	5,875	8.94 %	5,393	-32.31 %	7,967	-11.75 %	9,028	-13.71 %	10,463

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	(+/-)	08-Apr-20	14-Apr-20	13-Apr-20	Change
BLANDZ20	Dec 2020	2,000	178,747	-1.11 %	180,747	0.00 %	180,747	0.00 %	180,747	0.00 %	180,747	0.99	0.97	0.02 2.06 %
BANPUU20	Sep 2020	1	51,821	0.00 %	51,822	-0.96 %	52,324	0.99 %	51,813	0.00 %	51,812	6.06	5.96	0.1 1.68 %
WHAU20	Sep 2020	516	36,933	-1.34 %	37,435	-1.29 %	37,925	0.01 %	37,922	0.00 %	37,922	2.82	2.70	0.1 4.44 %
TRUEM20	Jun 2020	14,468	36,646	-4.58 %	38,403	3.18 %	37,220	-2.87 %	38,321	-0.45 %	38,495	3.42	3.35	0.07 2.09 %
RSM20	Jun 2020	111	32,577	0.33 %	32,471	-0.92 %	32,771	0.31 %	32,671	0.00 %	32,671	9.25	10.05	-0.8 -8 %
JASU20	Sep 2020	500	30,587	1.66 %	30,087	0.00 %	30,087	-1.63 %	30,587	0.00 %	30,588	3.40	3.46	-0.06 -1.7 %
KTCZ20	Dec 2020	300	29,869	-0.33 %	29,969	0.00 %	29,969	0.00 %	29,969	0.01 %	29,965	32.26	34.42	-2 -6.3 %
GUNKULM20	Jun 2020	230	28,432	-0.65 %	28,619	-0.10 %	28,649	-0.05 %	28,662	-2.47 %	29,388	2.34	2.32	0.02 0.86 %
SIRIM20	Jun 2020	1,011	28,263	-2.63 %	29,026	0.04 %	29,014	0.18 %	28,962	-0.28 %	29,042	0.78	0.72	0.06 8.33 %
BTSM20	Jun 2020	3,237	28,026	3.24 %	27,147	-2.04 %	27,713	-0.13 %	27,748	0.14 %	27,709	11.20	10.90	0.3 2.75 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPRC	5.35	0.69	14.81
IRPC	2.72	0.28	11.48
ESSO	5.55	0.57	11.45
MINT	22.40	2.30	11.44
TOP	38.25	3.25	9.29
SIRI	0.79	0.06	8.22
ERW	3.24	0.24	8.00
CENTEL	20.60	1.50	7.85
MAJOR	15.70	1.10	7.53
CHG	2.40	0.16	7.14

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SAWAD	51.25	-2.75	-5.09
DTAC	39.50	-2.00	-4.82
KTC	34.25	-1.50	-4.20
GPSC	64.75	-2.25	-3.36
MTC	45.75	-1.50	-3.17
JAS	5.10	-0.15	-2.86
BGRIM	43.25	-1.25	-2.81
RS	9.85	-0.25	-2.48
ADVANC	191.50	-3.00	-1.54
HMPRO	13.40	-0.20	-1.47

## 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
14/04/2020	55,704	59,342	-3,638	38,857	36,674	2,183	109,660	108,205	1,455	204,221	233,979

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/04/2020	5,881	7,459	-1,578	7,548	8,492	-944	23,742	21,220	2,522	37,171	35,436

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/04/2020	0	0	0	1,674	1,718	-44	1,661	1,617	44	3,335	29,957