

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-Apr-20	14-Apr-20	Change	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20
S50J20	Apr 2020	826.50	843.40	-16.9 -2 %	201	-5.19 %	212	-4.50 %	222	0.00 %	222	2.30 %	217
S50K20	May 2020	824.00	841.40	-17.4 -2.07 %	73	35.19 %	54	-6.90 %	58	5.45 %	55	25.00 %	44
S50M20	Jun 2020	824.00	841.10	-17.1 -2.03 %	222,965	4.61 %	213,138	1.36 %	210,271	2.79 %	204,571	-2.48 %	209,773
S50U20	Sep 2020	817.60	834.90	-17.3 -2.07 %	13,419	-0.61 %	13,501	-1.66 %	13,729	1.14 %	13,574	1.26 %	13,405
S50Z20	Dec 2020	816.40	833.80	-17.4 -2.09 %	6,193	1.98 %	6,073	-0.95 %	6,131	0.96 %	6,073	0.45 %	6,046
S50H21	Mar 2021	811.40	828.20	-16.8 -2.03 %	1,088	8.69 %	1,001	9.28 %	916	4.33 %	878	2.57 %	856

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-Apr-20	14-Apr-20	Change	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20
TRUEM20	Jun 2020	10,494	3.34	3.42	-0.08 -2.34 %	35,771	-2.39 %	36,646	-4.58 %	38,403	3.18 %	37,220	-2.87 %	38,321
IRPCM20	Jun 2020	6,329	2.65	2.70	-0.05 -1.85 %	6,707	0.00 %	6,707	-48.63 %	13,056	5.83 %	12,337	-0.34 %	12,379
BEMM20	Jun 2020	5,481	8.87	9.10	-0.23 -2.53 %	4,837	-47.72 %	9,252	-0.55 %	9,303	108.92 %	4,453	-18.29 %	5,450
BTSZ20	Dec 2020	5,300	10.85	11.23	-0.38 -3.38 %	358	-93.56 %	5,558	7.75 %	5,158	502.57 %	856	139.78 %	357
MINTU20	Sep 2020	4,005	20.23	21.23	-1.00 -4.71 %	528	-88.09 %	4,433	9.84 %	4,036	-19.92 %	5,040	-29.41 %	7,140
WHAM20	Jun 2020	3,382	2.66	2.85	-0.19 -6.67 %	6,861	16.78 %	5,875	8.94 %	5,393	-32.31 %	7,967	-11.75 %	9,028
AOTU20	Sep 2020	3,083	54.79	55.83	-1.04 -1.86 %	1,655	-62.69 %	4,436	-0.89 %	4,476	30.38 %	3,433	-13.35 %	3,962
JASM20	Jun 2020	3,009	3.41	3.49	-0.08 -2.29 %	8,997	-18.13 %	10,990	27.52 %	8,618	30.36 %	6,611	-2.12 %	6,754
SUPERM20	Jun 2020	3,000	0.48	0.47	0.01 2.13 %	4,098	0.00 %	4,098	-19.62 %	5,098	24.40 %	4,098	32.24 %	3,099
VGIZ20	Dec 2020	3,000	6.81	6.98	-0.17 -2.44 %	501	-85.69 %	3,501	25.98 %	2,779	300.00 %	1	0.00 %	1

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	(+/-)	09-Apr-20	15-Apr-20	14-Apr-20	Change
BLANDZ20	Dec 2020	1,500	177,247	-0.84 %	178,747	-1.11 %	180,747	0.00 %	180,747	0.00 %	180,747	1.01	0.99	0.02 2.02 %
BANPUU20	Sep 2020	32	51,847	0.05 %	51,821	0.00 %	51,822	-0.96 %	52,324	0.99 %	51,813	5.88	6.06	-0.2 -3 %
WHAU20	Sep 2020	1,007	35,935	-2.70 %	36,933	-1.34 %	37,435	-1.29 %	37,925	0.01 %	37,922	2.63	2.82	-0.2 -6.7 %
TRUEM20	Jun 2020	10,494	35,771	-2.39 %	36,646	-4.58 %	38,403	3.18 %	37,220	-2.87 %	38,321	3.34	3.42	-0.08 -2.3 %
RSM20	Jun 2020	100	32,577	0.00 %	32,577	0.33 %	32,471	-0.92 %	32,771	0.31 %	32,671	9.80	9.25	0.6 5.95 %
JASU20	Sep 2020	0	30,587	0.00 %	30,587	1.66 %	30,087	0.00 %	30,087	-1.63 %	30,587	3.31	3.40	-0.09 -2.7 %
KTCZ20	Dec 2020	100	29,769	-0.33 %	29,869	-0.33 %	29,969	0.00 %	29,969	0.00 %	29,969	31.68	32.26	-0.6 -1.8 %
SIRIM20	Jun 2020	2,181	28,337	0.26 %	28,263	-2.63 %	29,026	0.04 %	29,014	0.18 %	28,962	0.76	0.78	-0.02 -2.6 %
BTSM20	Jun 2020	245	28,239	0.76 %	28,026	3.24 %	27,147	-2.04 %	27,713	-0.13 %	27,748	11.00	11.20	-0.2 -1.8 %
GUNKULM20	Jun 2020	2,507	27,931	-1.76 %	28,432	-0.65 %	28,619	-0.10 %	28,649	-0.05 %	28,662	2.40	2.34	0.06 2.56 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THCOM	3.46	0.44	14.57
PTTGC	39.00	2.25	6.12
PRM	5.70	0.30	5.56
CKP	3.60	0.14	4.05
TASCO	18.10	0.50	2.84
AP	4.98	0.12	2.47
SUPER	0.48	0.01	2.13
TOP	39.00	0.75	1.96
TCAP	35.50	0.50	1.43
TISCO	81.50	1.00	1.24

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MINT	20.60	-1.80	-8.04
WHA	2.70	-0.20	-6.90
COM7	19.40	-1.30	-6.28
KCE	15.00	-1.00	-6.25
ERW	3.04	-0.20	-6.17
AMATA	13.00	-0.80	-5.80
PLANB	4.02	-0.24	-5.63
BANPU	6.05	-0.35	-5.47
CENTEL	19.50	-1.10	-5.34
BJC	40.75	-2.25	-5.23

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
15/04/2020	69,737	59,775	9,962	39,393	40,600	-1,207	106,173	114,928	-8,755	215,303	243,939

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/04/2020	5,670	6,810	-1,140	9,350	8,629	721	26,972	26,553	419	41,992	34,855

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/04/2020	0	5	-5	2,730	9,580	-6,850	12,428	5,573	6,855	15,158	34,069