

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		16-Apr-20	15-Apr-20	Change	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20
S50J20	Apr 2020	801.20	826.50	-25.3 -3.06 %	201	0.00 %	201	-5.19 %	212	-4.50 %	222	0.00 %	222
S50K20	May 2020	800.00	824.00	-24 -2.91 %	79	8.22 %	73	35.19 %	54	-6.90 %	58	5.45 %	55
S50M20	Jun 2020	797.70	824.00	-26.3 -3.19 %	218,942	-1.80 %	222,965	4.61 %	213,138	1.36 %	210,271	2.79 %	204,571
S50U20	Sep 2020	791.80	817.60	-25.8 -3.16 %	13,973	4.13 %	13,419	-0.61 %	13,501	-1.66 %	13,729	1.14 %	13,574
S50Z20	Dec 2020	791.00	816.40	-25.4 -3.11 %	5,998	-3.15 %	6,193	1.98 %	6,073	-0.95 %	6,131	0.96 %	6,073
S50H21	Mar 2021	785.40	811.40	-26 -3.2 %	1,212	11.40 %	1,088	8.69 %	1,001	9.28 %	916	4.33 %	878

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			16-Apr-20	15-Apr-20	Change	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20
WHAM20	Jun 2020	8,885	2.48	2.66	-0.18 -6.77 %	8,487	23.70 %	6,861	16.78 %	5,875	8.94 %	5,393	-32.31 %	7,967
GUNKULM20	Jun 2020	6,515	2.30	2.40	-0.10 -4.17 %	24,433	-12.52 %	27,931	-1.76 %	28,432	-0.65 %	28,619	-0.10 %	28,649
IRPCM20	Jun 2020	5,897	2.54	2.65	-0.11 -4.15 %	12,344	84.05 %	6,707	0.00 %	6,707	-48.63 %	13,056	5.83 %	12,337
BEMM20	Jun 2020	4,813	8.50	8.87	-0.37 -4.17 %	9,480	95.99 %	4,837	-47.72 %	9,252	-0.55 %	9,303	108.92 %	4,453
TRUEM20	Jun 2020	4,521	3.26	3.34	-0.08 -2.40 %	37,286	4.24 %	35,771	-2.39 %	36,646	-4.58 %	38,403	3.18 %	37,220
QHM20	Jun 2020	4,211	1.96	2.08	-0.12 -5.77 %	4,477	-4.26 %	4,676	12.05 %	4,173	11.88 %	3,730	-12.63 %	4,269
MINTU20	Sep 2020	4,000	19.44	20.23	-0.79 -3.91 %	4,428	738.64 %	528	-88.09 %	4,433	9.84 %	4,036	-19.92 %	5,040
PTTM20	Jun 2020	2,968	33.36	35.20	-1.84 -5.23 %	6,213	1.42 %	6,126	-0.03 %	6,128	3.37 %	5,928	-6.37 %	6,331
TMBM20X	Jun 2020	2,443	0.89	0.92	-0.03 -3.26 %	11,402	5.17 %	10,841	0.20 %	10,819	1.16 %	10,695	-6.01 %	11,379
MINTM20	Jun 2020	2,438	19.53	20.31	-0.78 -3.84 %	3,722	-10.21 %	4,145	-7.50 %	4,481	29.66 %	3,456	39.13 %	2,484

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	(+/-)	10-Apr-20	16-Apr-20	15-Apr-20	Change
BLANDZ20	Dec 2020	0	177,247	0.00 %	177,247	-0.84 %	178,747	-1.11 %	180,747	0.00 %	180,747	0.96	1.01	-0.05 -5 %
BANPUU20	Sep 2020	101	51,848	0.00 %	51,847	0.05 %	51,821	0.00 %	51,822	-0.96 %	52,324	5.54	5.88	-0.3 -5.8 %
TRUEM20	Jun 2020	4,521	37,286	4.24 %	35,771	-2.39 %	36,646	-4.58 %	38,403	3.18 %	37,220	3.26	3.34	-0.08 -2.4 %
WHAU20	Sep 2020	26	35,936	0.00 %	35,935	-2.70 %	36,933	-1.34 %	37,435	-1.29 %	37,925	2.45	2.63	-0.2 -6.8 %
RSM20	Jun 2020	100	32,577	0.00 %	32,577	0.00 %	32,577	0.33 %	32,471	-0.92 %	32,771	9.40	9.80	-0.4 -4.1 %
JASU20	Sep 2020	501	31,088	1.64 %	30,587	0.00 %	30,587	1.66 %	30,087	0.00 %	30,087	3.26	3.31	-0.05 -1.5 %
KTCZ20	Dec 2020	300	30,069	1.01 %	29,769	-0.33 %	29,869	-0.33 %	29,969	0.00 %	29,969	30.05	31.68	-2 -5.2 %
SIRIM20	Jun 2020	2,040	28,350	0.05 %	28,337	0.26 %	28,263	-2.63 %	29,026	0.04 %	29,014	0.73	0.76	-0.03 -4 %
BTSM20	Jun 2020	404	28,147	-0.33 %	28,239	0.76 %	28,026	3.24 %	27,147	-2.04 %	27,713	10.63	11.00	-0.4 -3.4 %
PRMM20	Jun 2020	13	25,541	0.00 %	25,541	1.98 %	25,045	0.18 %	25,000	0.00 %	25,000	5.72	5.65	0.07 1.24 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	6.35	0.80	14.41
BA	5.15	0.31	6.40
AAV	1.48	0.02	1.37
KBANK	96.50	1.00	1.05
CPALL	64.25	0.50	0.78
BCPG	14.90	0.00	0.00
DELTA	38.25	-0.25	-0.65
CBG	70.50	-0.50	-0.70
GUNKUL	2.52	-0.02	-0.79
ADVANC	188.50	-1.50	-0.79

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
UNIQ	5.70	-0.75	-11.63
KTC	31.00	-3.00	-8.82
PSL	3.84	-0.36	-8.57
PTTGC	35.75	-3.25	-8.33
BANPU	5.55	-0.50	-8.26
CPN	45.25	-3.75	-7.65
PLANB	3.72	-0.30	-7.46
ORI	4.52	-0.36	-7.38
ERW	2.82	-0.22	-7.24
AEONTS	110.50	-8.00	-6.75

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
16/04/2020	59,907	60,753	-846	33,354	44,950	-11,596	122,629	110,187	12,442	215,890	240,405

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/04/2020	5,476	4,375	1,101	5,259	6,298	-1,039	17,422	17,484	-62	28,157	35,412

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
16/04/2020	0	0	0	2,933	459	2,474	1,661	4,135	-2,474	4,594	33,722