

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		17-Apr-20	16-Apr-20	Change		17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	
S50J20	Apr 2020	835.70	801.20	34.5	4.31 %	192	-4.48 %	201	0.00 %	201	-5.19 %	212	-4.50 %	222	
S50K20	May 2020	833.60	800.00	33.6	4.2 %	85	7.59 %	79	8.22 %	73	35.19 %	54	-6.90 %	58	
S50M20	Jun 2020	834.60	797.70	36.9	4.63 %	220,171	0.56 %	218,942	-1.80 %	222,965	4.61 %	213,138	1.36 %	210,271	
S50U20	Sep 2020	828.30	791.80	36.5	4.61 %	12,658	-9.41 %	13,973	4.13 %	13,419	-0.61 %	13,501	-1.66 %	13,729	
S50Z20	Dec 2020	827.00	791.00	36	4.55 %	6,069	1.18 %	5,998	-3.15 %	6,193	1.98 %	6,073	-0.95 %	6,131	
S50H21	Mar 2021	821.40	785.40	36	4.58 %	1,153	-4.87 %	1,212	11.40 %	1,088	8.69 %	1,001	9.28 %	916	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			17-Apr-20	16-Apr-20	Change	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20
GUNKULM20	Jun 2020	7,525	2.40	2.30	0.10 4.35%	20,951	-14.25 %	24,433	-12.52 %	27,931	-1.76 %	28,432	-0.65 %	28,619
WHAM20	Jun 2020	7,369	2.61	2.48	0.13 5.24%	7,302	-13.96 %	8,487	23.70 %	6,861	16.78 %	5,875	8.94 %	5,393
AAVM20	Jun 2020	7,165	1.51	1.46	0.05 3.42%	3,203	45.72 %	2,198	26.32 %	1,740	-26.80 %	2,377	4.76 %	2,269
TMBM20X	Jun 2020	5,013	0.91	0.89	0.02 2.25%	12,644	10.89 %	11,402	5.17 %	10,841	0.20 %	10,819	1.16 %	10,695
JASM20	Jun 2020	4,598	3.32	3.36	-0.04 -1.19%	8,034	-15.48 %	9,505	5.65 %	8,997	-18.13 %	10,990	27.52 %	8,618
SIRIM20	Jun 2020	4,546	0.74	0.73	0.01 1.37%	32,860	15.91 %	28,350	0.05 %	28,337	0.26 %	28,263	-2.63 %	29,026
IRPCM20	Jun 2020	3,866	2.58	2.54	0.04 1.57%	12,359	0.12 %	12,344	84.05 %	6,707	0.00 %	6,707	-48.63 %	13,056
TRUEM20	Jun 2020	3,688	3.32	3.26	0.06 1.84%	37,706	1.13 %	37,286	4.24 %	35,771	-2.39 %	36,646	-4.58 %	38,403
BLANDZ20	Dec 2020	3,500	1.00	0.96	0.04 4.17%	173,747	-1.97 %	177,247	0.00 %	177,247	-0.84 %	178,747	-1.11 %	180,747
MINTM20	Jun 2020	3,254	20.50	19.53	0.97 4.97%	4,313	15.88 %	3,722	-10.21 %	4,145	-7.50 %	4,481	29.66 %	3,456

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest									Settle Price		
			*17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	(+/-)	13-Apr-20	17-Apr-20	16-Apr-20	Change
BLANDZ20	Dec 2020	3,500	173,747	-1.97 %	177,247	0.00 %	177,247	-0.84 %	178,747	-1.11 %	180,747	1.00	0.96	0.04 4.17 %
BANPUU20	Sep 2020	2	51,850	0.00 %	51,848	0.00 %	51,847	0.05 %	51,821	0.00 %	51,822	5.54	5.54	0 0 %
TRUEM20	Jun 2020	3,688	37,706	1.13 %	37,286	4.24 %	35,771	-2.39 %	36,646	-4.58 %	38,403	3.32	3.26	0.06 1.84 %
WHAU20	Sep 2020	4	35,939	0.01 %	35,936	0.00 %	35,935	-2.70 %	36,933	-1.34 %	37,435	2.54	2.45	0.09 3.67 %
SIRIM20	Jun 2020	4,546	32,860	15.91 %	28,350	0.05 %	28,337	0.26 %	28,263	-2.63 %	29,026	0.74	0.73	0.01 1.37 %
RSM20	Jun 2020	300	32,677	0.31 %	32,577	0.00 %	32,577	0.00 %	32,577	0.33 %	32,471	9.80	9.40	0.4 4.26 %
JASU20	Sep 2020	0	31,088	0.00 %	31,088	1.64 %	30,587	0.00 %	30,587	1.66 %	30,087	3.22	3.26	-0.04 -1.2 %
KTCZ20	Dec 2020	100	29,969	-0.33 %	30,069	1.01 %	29,769	-0.33 %	29,869	-0.33 %	29,969	31.14	30.05	1.1 3.63 %
BTSM20	Jun 2020	471	27,771	-1.34 %	28,147	-0.33 %	28,239	0.76 %	28,026	3.24 %	27,147	11.10	10.63	0.5 4.42 %
PRMM20	Jun 2020	530	25,039	-1.97 %	25,541	0.00 %	25,541	1.98 %	25,045	0.18 %	25,000	5.77	5.72	0.05 0.87 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	7.00	0.65	10.24
CPN	49.50	4.25	9.39
VGI	7.10	0.55	8.40
MTC	45.25	3.50	8.38
AOT	58.50	4.50	8.33
HMPRO	13.50	1.00	8.00
THANI	3.80	0.28	7.95
SAWAD	51.25	3.75	7.89
GLOBAL	12.40	0.90	7.83
PLANB	3.98	0.26	6.99

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KKP	39.25	-0.50	-1.26
SUPER	0.45	0.00	0.00
TPIPL	1.17	0.00	0.00
STPI	4.90	0.00	0.00
JAS	4.94	0.02	0.41
TASCO	17.80	0.10	0.56
TCAP	35.00	0.25	0.72
PRM	5.80	0.05	0.87
TISCO	80.25	0.75	0.94
ESSO	5.20	0.05	0.97

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
17/04/2020	66,579	65,413	1,166	47,345	34,448	12,897	108,457	122,520	-14,063	222,381	240,328

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2020	9,202	8,833	369	12,424	10,998	1,426	28,944	30,739	-1,795	50,570	33,774

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
17/04/2020	0	0	0	7,163	12,225	-5,062	10,218	5,156	5,062	17,381	44,150