

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest								
		20-Apr-20	17-Apr-20	Change		20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20
S50J20	Apr 2020	853.50	835.70	17.8	2.13 %	191	-0.52 %	192	-4.48 %	201	0.00 %	201	-5.19 %	212
S50K20	May 2020	851.80	833.60	18.2	2.18 %	87	2.35 %	85	7.59 %	79	8.22 %	73	35.19 %	54
S50M20	Jun 2020	850.90	834.60	16.3	1.95 %	226,545	2.90 %	220,171	0.56 %	218,942	-1.80 %	222,965	4.61 %	213,138
S50U20	Sep 2020	844.50	828.30	16.2	1.96 %	12,532	-1.00 %	12,658	-9.41 %	13,973	4.13 %	13,419	-0.61 %	13,501
S50Z20	Dec 2020	843.20	827.00	16.2	1.96 %	5,976	-1.53 %	6,069	1.18 %	5,998	-3.15 %	6,193	1.98 %	6,073
S50H21	Mar 2021	838.00	821.40	16.6	2.02 %	1,142	-0.95 %	1,153	-4.87 %	1,212	11.40 %	1,088	8.69 %	1,001

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			20-Apr-20	17-Apr-20	Change		20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20
JASM20	Jun 2020	8,207	3.65	3.32	0.33	9.94 %	11,216	39.61 %	8,034	-15.48 %	9,505	5.65 %	8,997	-18.13 %	10,990
WHAM20	Jun 2020	7,766	2.65	2.61	0.04	1.53 %	6,946	-4.88 %	7,302	-13.96 %	8,487	23.70 %	6,861	16.78 %	5,875
GUNKULM20	Jun 2020	7,570	2.49	2.40	0.09	3.75 %	18,428	-12.04 %	20,951	-14.25 %	24,433	-12.52 %	27,931	-1.76 %	28,432
BEMM20	Jun 2020	6,669	9.07	8.85	0.22	2.49 %	6,843	-8.26 %	7,459	-21.32 %	9,480	95.99 %	4,837	-47.72 %	9,252
AAVM20	Jun 2020	5,770	1.70	1.51	0.19	12.58 %	1,612	-49.67 %	3,203	45.72 %	2,198	26.32 %	1,740	-26.80 %	2,377
JASU20	Sep 2020	5,501	3.58	3.22	0.36	11.18 %	28,587	-8.04 %	31,088	0.00 %	31,088	1.64 %	30,587	0.00 %	30,587
IRPCM20	Jun 2020	5,424	2.62	2.58	0.04	1.55 %	9,794	-20.75 %	12,359	0.12 %	12,344	84.05 %	6,707	0.00 %	6,707
TMBU20	Sep 2020	4,001	0.91	0.90	0.01	1.11 %	3,600	-21.76 %	4,601	12.19 %	4,101	-10.87 %	4,601	48.37 %	3,101
BTSU20X	Sep 2020	3,002	11.17	11.02	0.15	1.36 %	472	-86.40 %	3,471	-2.85 %	3,573	-21.82 %	4,570	-19.40 %	5,670
BLANDZ20	Dec 2020	2,725	1.01	1.00	0.01	1.00 %	171,022	-1.57 %	173,747	-1.97 %	177,247	0.00 %	177,247	-0.84 %	178,747

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price				
			*20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	(+/-)	14-Apr-20	20-Apr-20	17-Apr-20	Change	
BLANDZ20	Dec 2020	2,725	171,022	-1.57 %	173,747	-1.97 %	177,247	0.00 %	177,247	-0.84 %	178,747	1.01	1.00	0.01	1 %
BANPUU20	Sep 2020	143	51,988	0.27 %	51,850	0.00 %	51,848	0.00 %	51,847	0.05 %	51,821	5.61	5.54	0.07	1.26 %
TRUEM20	Jun 2020	1,976	36,796	-2.41 %	37,706	1.13 %	37,286	4.24 %	35,771	-2.39 %	36,646	3.32	3.32	0	0 %
WHAU20	Sep 2020	500	36,439	1.39 %	35,939	0.01 %	35,936	0.00 %	35,935	-2.70 %	36,933	2.62	2.54	0.08	3.15 %
SIRIM20	Jun 2020	81	32,808	-0.16 %	32,860	15.91 %	28,350	0.05 %	28,337	0.26 %	28,263	0.75	0.74	0.01	1.35 %
RSM20	Jun 2020	105	32,577	-0.31 %	32,677	0.31 %	32,577	0.00 %	32,577	0.00 %	32,577	9.90	9.80	0.1	1.02 %
KTCZ20	Dec 2020	0	29,969	0.00 %	29,969	-0.33 %	30,069	1.01 %	29,769	-0.33 %	29,869	30.67	31.14	-0.5	-1.5 %
JASU20	Sep 2020	5,501	28,587	-8.04 %	31,088	0.00 %	31,088	1.64 %	30,587	0.00 %	30,587	3.58	3.22	0.4	11.2 %
BTSM20X	Jun 2020	135	27,690	-0.29 %	27,771	-1.34 %	28,147	-0.33 %	28,239	0.76 %	28,026	11.25	11.10	0.2	1.35 %
PRMM20	Jun 2020	2	25,041	0.01 %	25,039	-1.97 %	25,541	0.00 %	25,541	1.98 %	25,045	6.12	5.77	0.4	6.07 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.72	0.22	14.67
BA	5.85	0.55	10.38
BJC	43.75	4.00	10.06
PLANB	4.30	0.32	8.04
THAI	7.45	0.45	6.43
SAWAD	54.50	3.25	6.34
AOT	62.00	3.50	5.98
COM7	20.20	1.00	5.21
GULF	36.00	1.75	5.11
CBG	77.75	3.50	4.71

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
JAS	3.70	-1.24	-25.10
SCC	322.00	-5.00	-1.53
ADVANC	194.50	-0.50	-0.26
BEC	3.58	0.00	0.00
ERW	2.98	0.00	0.00
TU	12.90	0.00	0.00
KTC	32.75	0.00	0.00
PTTGC	36.75	0.00	0.00
RS	9.85	0.00	0.00
CHG	2.36	0.00	0.00
BLAND	1.05	0.00	0.00

## 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
20/04/2020	67,987	68,852	-865	45,007	40,306	4,701	114,625	118,461	-3,836	227,619	246,473

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2020	6,536	6,869	-333	4,358	4,189	169	19,616	19,452	164	30,510	32,622

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/04/2020	0	0	0	3,105	2,881	224	5,461	5,685	-224	8,566	44,916