

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		21-Apr-20	20-Apr-20	Change	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	
S50J20	Apr 2020	836.90	853.50	-16.6 -1.94 %	196	2.62 %	191	-0.52 %	192	-4.48 %	201	0.00 %	201	
S50K20	May 2020	834.90	851.80	-16.9 -1.98 %	86	-1.15 %	87	2.35 %	85	7.59 %	79	8.22 %	73	
S50M20	Jun 2020	835.50	850.90	-15.4 -1.81 %	238,044	5.08 %	226,545	2.90 %	220,171	0.56 %	218,942	-1.80 %	222,965	
S50U20	Sep 2020	829.30	844.50	-15.2 -1.8 %	12,653	0.97 %	12,532	-1.00 %	12,658	-9.41 %	13,973	4.13 %	13,419	
S50Z20	Dec 2020	828.00	843.20	-15.2 -1.8 %	6,013	0.62 %	5,976	-1.53 %	6,069	1.18 %	5,998	-3.15 %	6,193	
S50H21	Mar 2021	823.00	838.00	-15 -1.79 %	1,146	0.35 %	1,142	-0.95 %	1,153	-4.87 %	1,212	11.40 %	1,088	

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			21-Apr-20	20-Apr-20	Change	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	
AAVM20	Jun 2020	9,941	1.71	1.70	0.01 0.59 %	5,452	238.21 %	1,612	-49.67 %	3,203	45.72 %	2,198	26.32 %	1,740	
JASU20	Sep 2020	9,002	3.67	3.58	0.09 2.51 %	29,589	3.51 %	28,587	-8.04 %	31,088	0.00 %	31,088	1.64 %	30,587	
JASM20	Jun 2020	8,502	3.77	3.65	0.12 3.29 %	9,147	-18.45 %	11,216	39.61 %	8,034	-15.48 %	9,505	5.65 %	8,997	
WHAM20	Jun 2020	6,143	2.57	2.65	-0.08 -3.02 %	9,002	29.60 %	6,946	-4.88 %	7,302	-13.96 %	8,487	23.70 %	6,861	
IRPCM20	Jun 2020	4,853	2.47	2.62	-0.15 -5.73 %	12,106	23.61 %	9,794	-20.75 %	12,359	0.12 %	12,344	84.05 %	6,707	
BEMM20	Jun 2020	4,619	8.96	9.07	-0.11 -1.21 %	5,913	-13.59 %	6,843	-8.26 %	7,459	-21.32 %	9,480	95.99 %	4,837	
GUNKULM20	Jun 2020	4,002	2.49	2.49	0.00 0.00 %	16,427	-10.86 %	18,428	-12.04 %	20,951	-14.25 %	24,433	-12.52 %	27,931	
BLANDM20	Jun 2020	3,134	1.06	1.07	-0.01 -0.93 %	12,003	-19.82 %	14,970	0.31 %	14,924	-3.80 %	15,514	-11.44 %	17,518	
PTTM20	Jun 2020	2,944	33.64	35.20	-1.56 -4.43 %	5,526	-12.19 %	6,293	-0.94 %	6,353	2.25 %	6,213	1.42 %	6,126	
TRUEM20	Jun 2020	2,936	3.24	3.32	-0.08 -2.41 %	37,825	2.80 %	36,796	-2.41 %	37,706	1.13 %	37,286	4.24 %	35,771	

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			*21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	(+/-)	15-Apr-20	21-Apr-20	20-Apr-20	Change	
BLANDZ20	Dec 2020	3	171,022	0.00 %	171,022	-1.57 %	173,747	-1.97 %	177,247	0.00 %	177,247	1.02	1.01	0.01 0.99 %	
BANPUU20	Sep 2020	0	51,988	0.00 %	51,988	0.27 %	51,850	0.00 %	51,848	0.00 %	51,847	5.45	5.61	-0.2 -2.9 %	
TRUEM20	Jun 2020	2,936	37,825	2.80 %	36,796	-2.41 %	37,706	1.13 %	37,286	4.24 %	35,771	3.24	3.32	-0.08 -2.4 %	
WHAU20	Sep 2020	0	36,439	0.00 %	36,439	1.39 %	35,939	0.01 %	35,936	0.00 %	35,935	2.54	2.62	-0.08 -3.1 %	
RSM20	Jun 2020	301	32,877	0.92 %	32,577	-0.31 %	32,677	0.31 %	32,577	0.00 %	32,577	10.20	9.90	0.3 3.03 %	
SIRIM20	Jun 2020	1,032	32,804	-0.01 %	32,808	-0.16 %	32,860	15.91 %	28,350	0.05 %	28,337	0.74	0.75	-0.01 -1.3 %	
KTCZ20	Dec 2020	0	29,969	0.00 %	29,969	0.00 %	29,969	-0.33 %	30,069	1.01 %	29,769	30.29	30.67	-0.4 -1.2 %	
JASU20	Sep 2020	9,002	29,589	3.51 %	28,587	-8.04 %	31,088	0.00 %	31,088	1.64 %	30,587	3.67	3.58	0.09 2.51 %	
BTSM20X	Jun 2020	914	28,106	1.50 %	27,690	-0.29 %	27,771	-1.34 %	28,147	-0.33 %	28,239	10.85	11.10	-0.3 -2.3 %	
PRMM20	Jun 2020	6	25,038	-0.01 %	25,041	0.01 %	25,039	-1.97 %	25,541	0.00 %	25,541	6.47	6.12	0.4 5.72 %	

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TASCO	19.00	0.80	4.40
SUPER	0.48	0.02	4.35
CHG	2.46	0.10	4.24
BGRIM	43.75	1.75	4.17
AAV	1.79	0.07	4.07
KKP	42.50	1.50	3.66
STA	12.50	0.40	3.31
JAS	3.82	0.12	3.24
DTAC	41.50	1.00	2.47
GULF	36.50	0.50	1.39

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BBL	111.00	-8.00	-6.72
KBANK	97.00	-6.50	-6.28
BTS	10.80	-0.70	-6.09
THAI	7.00	-0.45	-6.04
ESSO	5.00	-0.30	-5.66
IRPC	2.52	-0.12	-4.55
BANPU	5.55	-0.25	-4.31
BA	5.60	-0.25	-4.27
PTT	34.00	-1.25	-3.55
ORI	4.36	-0.16	-3.54

## 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
21/04/2020	61,372	57,984	3,388	29,688	30,550	-862	102,848	105,374	-2,526	193,908	258,138

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/04/2020	8,205	9,167	-962	7,094	6,724	370	19,224	18,632	592	34,523	32,847

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
21/04/2020	0	0	0	2,856	2,043	813	6,384	7,197	-813	9,240	42,583