

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		22-Apr-20	21-Apr-20	Change	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20
S50J20	Apr 2020	845.40	836.90	8.5 1.02 %	194	-1.02 %	196	2.62 %	191	-0.52 %	192	-4.48 %	201
S50K20	May 2020	843.40	834.90	8.5 1.02 %	86	0.00 %	86	-1.15 %	87	2.35 %	85	7.59 %	79
S50M20	Jun 2020	841.40	835.50	5.9 0.71 %	228,577	-3.98 %	238,044	5.08 %	226,545	2.90 %	220,171	0.56 %	218,942
S50U20	Sep 2020	835.40	829.30	6.1 0.74 %	12,928	2.17 %	12,653	0.97 %	12,532	-1.00 %	12,658	-9.41 %	13,973
S50Z20	Dec 2020	834.00	828.00	6 0.72 %	5,982	-0.52 %	6,013	0.62 %	5,976	-1.53 %	6,069	1.18 %	5,998
S50H21	Mar 2021	829.20	823.00	6.2 0.75 %	1,191	3.93 %	1,146	0.35 %	1,142	-0.95 %	1,153	-4.87 %	1,212

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			22-Apr-20	21-Apr-20	Change	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20
GUNKULM20	Jun 2020	13,518	2.56	2.49	0.07 2.81 %	9,927	-39.57 %	16,427	-10.86 %	18,428	-12.04 %	20,951	-14.25 %	24,433
AAVM20	Jun 2020	9,717	1.70	1.71	-0.01 -0.58 %	7,429	36.26 %	5,452	238.21 %	1,612	-49.67 %	3,203	45.72 %	2,198
WHAM20	Jun 2020	6,690	2.59	2.57	0.02 0.78 %	10,540	17.09 %	9,002	29.60 %	6,946	-4.88 %	7,302	-13.96 %	8,487
PTTM20	Jun 2020	6,242	33.39	33.64	-0.25 -0.74 %	7,760	40.43 %	5,526	-12.19 %	6,293	-0.94 %	6,353	2.25 %	6,213
BEMM20	Jun 2020	5,473	9.10	8.96	0.14 1.56 %	3,388	-42.70 %	5,913	-13.59 %	6,843	-8.26 %	7,459	-21.32 %	9,480
TMBM20X	Jun 2020	3,863	0.94	0.94	0.00 0.00 %	12,747	13.17 %	11,264	1.02 %	11,150	-11.82 %	12,644	10.89 %	11,402
SIRIM20	Jun 2020	3,617	0.72	0.74	-0.02 -2.70 %	36,326	10.74 %	32,804	-0.01 %	32,808	-0.16 %	32,860	15.91 %	28,350
AOTM20	Jun 2020	3,323	60.75	60.20	0.55 0.91 %	7,647	1.39 %	7,542	0.94 %	7,472	20.77 %	6,187	2.57 %	6,032
IRPCM20	Jun 2020	3,008	2.56	2.47	0.09 3.64 %	11,487	-5.11 %	12,106	23.61 %	9,794	-20.75 %	12,359	0.12 %	12,344
TMBU20	Sep 2020	3,000	0.93	0.91	0.02 2.20 %	4,102	-10.86 %	4,602	27.83 %	3,600	-21.76 %	4,601	12.19 %	4,101

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	(+/-)	16-Apr-20	22-Apr-20	21-Apr-20	Change
BLANDZ20	Dec 2020	0	171,022	0.00 %	171,022	0.00 %	171,022	-1.57 %	173,747	-1.97 %	177,247	1.02	1.02	0 0 %
BANPUU20	Sep 2020	265	51,951	-0.07 %	51,988	0.00 %	51,988	0.27 %	51,850	0.00 %	51,848	5.38	5.45	-0.07 -1.3 %
TRUEM20	Jun 2020	1,117	37,334	-1.30 %	37,825	2.80 %	36,796	-2.41 %	37,706	1.13 %	37,286	3.30	3.24	0.06 1.85 %
WHAU20	Sep 2020	0	36,439	0.00 %	36,439	0.00 %	36,439	1.39 %	35,939	0.01 %	35,936	2.56	2.54	0.02 0.79 %
SIRIM20	Jun 2020	3,617	36,326	10.74 %	32,804	-0.01 %	32,808	-0.16 %	32,860	15.91 %	28,350	0.72	0.74	-0.02 -2.7 %
RSM20	Jun 2020	0	32,877	0.00 %	32,877	0.92 %	32,577	-0.31 %	32,677	0.31 %	32,577	9.81	10.20	-0.4 -3.8 %
KTCZ20	Dec 2020	0	29,969	0.00 %	29,969	0.00 %	29,969	0.00 %	29,969	-0.33 %	30,069	30.28	30.29	-0.01 -0.03 %
JASU20	Sep 2020	1	29,588	0.00 %	29,589	3.51 %	28,587	-8.04 %	31,088	0.00 %	31,088	3.85	3.67	0.2 4.9 %
BTSM20X	Jun 2020	1,096	28,794	2.45 %	28,106	1.50 %	27,690	-0.29 %	27,771	-1.34 %	28,147	10.99	10.85	0.1 1.29 %
PRMM20	Jun 2020	0	25,038	0.00 %	25,038	-0.01 %	25,041	0.01 %	25,039	-1.97 %	25,541	6.62	6.47	0.2 2.32 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
GPSC	71.75	5.75	8.71
GULF	39.00	2.50	6.85
BCPG	16.20	0.90	5.88
STEC	14.90	0.80	5.67
BGRIM	46.00	2.25	5.14
DTAC	43.50	2.00	4.82
GFPT	11.00	0.50	4.76
INTUCH	52.00	2.00	4.00
IVL	28.00	1.00	3.70
JAS	3.96	0.14	3.66

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KBANK	90.25	-6.75	-6.96
BBL	104.50	-6.50	-5.86
SCB	67.00	-2.75	-3.94
PTTGC	35.00	-1.00	-2.78
CHG	2.40	-0.06	-2.44
HMPRO	13.10	-0.30	-2.24
PTT	33.25	-0.75	-2.21
PTTEP	74.75	-1.50	-1.97
SPALI	16.00	-0.30	-1.84
KTB	10.70	-0.20	-1.83

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
22/04/2020	61,609	65,886	-4,277	38,356	44,119	-5,763	116,331	106,291	10,040	216,296	248,958

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2020	10,014	9,795	219	9,171	9,595	-424	22,282	22,077	205	41,467	34,252

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
22/04/2020	0	0	0	3,317	1,618	1,699	4,005	5,704	-1,699	7,322	41,025