

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		23-Apr-20	22-Apr-20	Change	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20
S50J20	Apr 2020	851.30	845.40	5.9 0.7 %	196	1.03 %	194	-1.02 %	196	2.62 %	191	-0.52 %	192
S50K20	May 2020	849.30	843.40	5.9 0.7 %	90	4.65 %	86	0.00 %	86	-1.15 %	87	2.35 %	85
S50M20	Jun 2020	850.60	841.40	9.2 1.09 %	232,334	1.64 %	228,577	-3.98 %	238,044	5.08 %	226,545	2.90 %	220,171
S50U20	Sep 2020	844.50	835.40	9.1 1.09 %	12,752	-1.36 %	12,928	2.17 %	12,653	0.97 %	12,532	-1.00 %	12,658
S50Z20	Dec 2020	843.00	834.00	9 1.08 %	5,898	-1.40 %	5,982	-0.52 %	6,013	0.62 %	5,976	-1.53 %	6,069
S50H21	Mar 2021	838.40	829.20	9.2 1.11 %	1,284	7.81 %	1,191	3.93 %	1,146	0.35 %	1,142	-0.95 %	1,153

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			23-Apr-20	22-Apr-20	Change	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20
IRPCM20	Jun 2020	8,645	2.68	2.56	0.12 4.69 %	7,794	-32.15 %	11,487	-5.11 %	12,106	23.61 %	9,794	-20.75 %	12,359
AAVM20	Jun 2020	7,398	1.71	1.70	0.01 0.59 %	3,127	-57.91 %	7,429	36.26 %	5,452	238.21 %	1,612	-49.67 %	3,203
GUNKULM20	Jun 2020	6,016	2.59	2.56	0.03 1.17 %	6,927	-30.22 %	9,927	-39.57 %	16,427	-10.86 %	18,428	-12.04 %	20,951
SUPERM20	Jun 2020	5,001	0.51	0.48	0.03 6.25 %	7,099	39.25 %	5,098	-28.18 %	7,098	-12.35 %	8,098	0.00 %	8,098
WHAM20	Jun 2020	4,406	2.80	2.59	0.21 8.11 %	8,329	-20.98 %	10,540	17.09 %	9,002	29.60 %	6,946	-4.88 %	7,302
JASM20	Jun 2020	3,891	3.96	3.95	0.01 0.25 %	11,328	12.88 %	10,035	9.71 %	9,147	-18.45 %	11,216	39.61 %	8,034
SPRCM20	Jun 2020	3,009	4.96	4.77	0.19 3.98 %	103	-0.96 %	104	0.00 %	104	0.00 %	104	0.00 %	104
PTTM20	Jun 2020	2,914	33.76	33.39	0.37 1.11 %	5,775	-25.58 %	7,760	40.43 %	5,526	-12.19 %	6,293	-0.94 %	6,353
BTSM20X	Jun 2020	2,815	11.00	10.99	0.01 0.09 %	28,992	0.69 %	28,794	2.45 %	28,106	1.50 %	27,690	-0.29 %	27,771
TRUEM20	Jun 2020	2,608	3.28	3.30	-0.02 -0.61 %	38,658	3.55 %	37,334	-1.30 %	37,825	2.80 %	36,796	-2.41 %	37,706

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest					Settle Price						
			*23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	(+/-)	17-Apr-20	23-Apr-20	22-Apr-20	Change
BLANDZ20	Dec 2020	0	171,022	0.00 %	171,022	0.00 %	171,022	0.00 %	171,022	-1.57 %	173,747	1.03	1.02	0.01 0.98 %
BANPUU20	Sep 2020	22	51,955	0.01 %	51,951	-0.07 %	51,988	0.00 %	51,988	0.27 %	51,850	5.48	5.38	0.1 1.86 %
TRUEM20	Jun 2020	2,608	38,658	3.55 %	37,334	-1.30 %	37,825	2.80 %	36,796	-2.41 %	37,706	3.28	3.30	-0.02 -0.6 %
SIRIM20	Jun 2020	572	36,838	1.41 %	36,326	10.74 %	32,804	-0.01 %	32,808	-0.16 %	32,860	0.72	0.72	0 0 %
WHAU20	Sep 2020	4	36,435	-0.01 %	36,439	0.00 %	36,439	0.00 %	36,439	1.39 %	35,939	2.77	2.56	0.2 8.2 %
RSM20	Jun 2020	1,605	32,777	-0.30 %	32,877	0.00 %	32,877	0.92 %	32,577	-0.31 %	32,677	10.50	9.81	0.7 7.03 %
JASU20	Sep 2020	2,507	30,092	1.70 %	29,588	0.00 %	29,589	3.51 %	28,587	-8.04 %	31,088	3.86	3.85	0.01 0.26 %
KTCZ20	Dec 2020	0	29,969	0.00 %	29,969	0.00 %	29,969	0.00 %	29,969	0.00 %	29,969	30.92	30.28	0.6 2.11 %
BTSM20X	Jun 2020	2,815	28,992	0.69 %	28,794	2.45 %	28,106	1.50 %	27,690	-0.29 %	27,771	11.00	10.99	0.01 0.09 %
PRMM20	Jun 2020	5	25,035	-0.01 %	25,038	0.00 %	25,038	-0.01 %	25,041	0.01 %	25,039	6.67	6.62	0.05 0.76 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	11.00	1.15	11.68
PLANB	4.52	0.42	10.24
PTTGC	38.25	3.25	9.29
WHA	2.86	0.22	8.33
SUPER	0.51	0.03	6.25
IRPC	2.68	0.12	4.69
DTAC	45.50	2.00	4.60
SPRC	5.05	0.21	4.34
CKP	3.70	0.14	3.93
HMPRO	13.60	0.50	3.82

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SPALI	15.30	-0.70	-4.38
UNIQ	5.95	-0.15	-2.46
MAJOR	14.20	-0.30	-2.07
BDMS	20.80	-0.40	-1.89
HANA	26.75	-0.50	-1.83
AOT	60.25	-1.00	-1.63
CBG	77.25	-1.00	-1.28
ADVANC	199.50	-2.50	-1.24
TMB	0.92	-0.01	-1.08
TASCO	18.60	-0.20	-1.06

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
23/04/2020	49,253	48,997	256	36,785	30,280	6,505	85,249	92,010	-6,761	171,287	252,554

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2020	5,124	5,740	-616	5,913	8,334	-2,421	20,127	17,090	3,037	31,164	33,940

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
23/04/2020	0	0	0	5,216	1,116	4,100	3,145	7,245	-4,100	8,361	37,575