

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		24-Apr-20	23-Apr-20	Change	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20
S50J20	Apr 2020	839.30	851.30	-12 -1.41 %	194	-1.02 %	196	1.03 %	194	-1.02 %	196	2.62 %	191
S50K20	May 2020	837.30	849.30	-12 -1.41 %	101	12.22 %	90	4.65 %	86	0.00 %	86	-1.15 %	87
S50M20	Jun 2020	840.50	850.60	-10.1 -1.19 %	239,139	2.93 %	232,334	1.64 %	228,577	-3.98 %	238,044	5.08 %	226,545
S50U20	Sep 2020	834.30	844.50	-10.2 -1.21 %	13,516	5.99 %	12,752	-1.36 %	12,928	2.17 %	12,653	0.97 %	12,532
S50Z20	Dec 2020	832.90	843.00	-10.1 -1.2 %	5,925	0.46 %	5,898	-1.40 %	5,982	-0.52 %	6,013	0.62 %	5,976
S50H21	Mar 2021	827.60	838.40	-10.8 -1.29 %	1,400	9.03 %	1,284	7.81 %	1,191	3.93 %	1,146	0.35 %	1,142

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			24-Apr-20	23-Apr-20	Change	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20
TRUEM20	Jun 2020	8,303	3.24	3.28	-0.04 -1.22 %	34,674	-10.31 %	38,658	3.55 %	37,334	-1.30 %	37,825	2.80 %	36,796
AAVM20	Jun 2020	7,389	1.74	1.71	0.03 1.75 %	5,434	73.78 %	3,127	-57.91 %	7,429	36.26 %	5,452	238.21 %	1,612
GUNKULM20	Jun 2020	6,023	2.55	2.59	-0.04 -1.54 %	3,920	-43.41 %	6,927	-30.22 %	9,927	-39.57 %	16,427	-10.86 %	18,428
IRPCM20	Jun 2020	3,659	2.56	2.68	-0.12 -4.48 %	9,842	26.28 %	7,794	-32.15 %	11,487	-5.11 %	12,106	23.61 %	9,794
PLANBM20	Jun 2020	3,000	4.38	4.17	0.21 5.04 %	1,088	-47.89 %	2,088	91.74 %	1,089	123.60 %	89	0.00 %	89
PTTM20	Jun 2020	2,472	34.10	33.76	0.34 1.01 %	6,463	11.91 %	5,775	-25.58 %	7,760	40.43 %	5,526	-12.19 %	6,293
TMBM20X	Jun 2020	2,006	0.91	0.93	-0.02 -2.15 %	9,761	-17.00 %	11,760	-7.74 %	12,747	13.17 %	11,264	1.02 %	11,150
SUPERM20	Jun 2020	2,000	0.51	0.51	0.00 0.00 %	7,099	0.00 %	7,099	39.25 %	5,098	-28.18 %	7,098	-12.35 %	8,098
PTTGCM20	Jun 2020	1,913	36.70	37.77	-1.07 -2.83 %	2,000	-8.13 %	2,177	35.47 %	1,607	29.60 %	1,240	-15.65 %	1,470
JASM20	Jun 2020	1,889	3.80	3.96	-0.16 -4.04 %	11,556	2.01 %	11,328	12.88 %	10,035	9.71 %	9,147	-18.45 %	11,216

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	(+/-)	20-Apr-20	24-Apr-20	23-Apr-20	Change
BLANDZ20	Dec 2020	0	171,022	0.00 %	171,022	0.00 %	171,022	0.00 %	171,022	0.00 %	171,022	1.01	1.03	-0.02 -1.9 %
BANPUU20	Sep 2020	7	51,958	0.01 %	51,955	0.01 %	51,951	-0.07 %	51,988	0.00 %	51,988	5.42	5.48	-0.06 -1.1 %
SIRIM20	Jun 2020	715	37,382	1.48 %	36,838	1.41 %	36,326	10.74 %	32,804	-0.01 %	32,808	0.72	0.72	0 0 %
WHAU20	Sep 2020	1,500	36,935	1.37 %	36,435	-0.01 %	36,439	0.00 %	36,439	0.00 %	36,439	2.62	2.77	-0.2 -5.4 %
TRUEM20	Jun 2020	8,303	34,674	-10.31 %	38,658	3.55 %	37,334	-1.30 %	37,825	2.80 %	36,796	3.24	3.28	-0.04 -1.2 %
RSM20	Jun 2020	1,001	33,377	1.83 %	32,777	-0.30 %	32,877	0.00 %	32,877	0.92 %	32,577	10.84	10.50	0.3 3.24 %
JASU20	Sep 2020	1,511	31,103	3.36 %	30,092	1.70 %	29,588	0.00 %	29,589	3.51 %	28,587	3.70	3.86	-0.2 -4.2 %
BTSM20X	Jun 2020	331	28,672	-1.10 %	28,992	0.69 %	28,794	2.45 %	28,106	1.50 %	27,690	10.90	11.00	-0.1 -0.9 %
PRMM20	Jun 2020	501	25,535	2.00 %	25,035	-0.01 %	25,038	0.00 %	25,038	-0.01 %	25,041	6.00	6.67	-0.7 -10 %
BLANDU20	Sep 2020	0	17,054	0.00 %	17,054	0.14 %	17,030	-0.58 %	17,129	-2.00 %	17,478	1.03	1.05	-0.02 -1.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
CENTEL	21.40	1.10	5.42
AAV	1.86	0.03	1.64
MINT	21.00	0.30	1.45
ERW	2.96	0.04	1.37
INTUCH	52.50	0.50	0.96
STA	12.90	0.10	0.78
PTT	34.00	0.25	0.74
EA	39.00	0.25	0.65
PTTEP	76.25	0.25	0.33
EGCO	266.00	0.00	0.00
STEC	14.90	0.00	0.00
CBG	77.25	0.00	0.00
SPRC	5.05	0.00	0.00
SUPER	0.51	0.00	0.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	2.68	-0.18	-6.29
IVL	26.25	-1.50	-5.41
IRPC	2.54	-0.14	-5.22
PSL	3.78	-0.20	-5.03
BGRIM	43.75	-2.25	-4.89
GPSC	69.25	-3.00	-4.15
PTTGC	36.75	-1.50	-3.92
AMATA	12.90	-0.50	-3.73
PRM	6.45	-0.25	-3.73
HMPRO	13.10	-0.50	-3.68

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
24/04/2020	58,815	60,417	-1,602	34,771	34,680	91	98,433	96,922	1,511	192,019	260,275

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2020	5,843	6,111	-268	9,106	7,615	1,491	15,752	16,975	-1,223	30,701	33,807

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
24/04/2020	0	0	0	6,004	4,065	1,939	3,380	5,319	-1,939	9,384	33,914