

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		27-Apr-20	24-Apr-20	Change	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20
S50J20	Apr 2020	846.40	839.30	7.1 0.85 %	186	-4.12 %	194	-1.02 %	196	1.03 %	194	-1.02 %	196
S50K20	May 2020	844.40	837.30	7.1 0.85 %	102	0.99 %	101	12.22 %	90	4.65 %	86	0.00 %	86
S50M20	Jun 2020	845.50	840.50	5 0.59 %	235,645	-1.46 %	239,139	2.93 %	232,334	1.64 %	228,577	-3.98 %	238,044
S50U20	Sep 2020	839.50	834.30	5.2 0.62 %	13,613	0.72 %	13,516	5.99 %	12,752	-1.36 %	12,928	2.17 %	12,653
S50Z20	Dec 2020	838.10	832.90	5.2 0.62 %	5,921	-0.07 %	5,925	0.46 %	5,898	-1.40 %	5,982	-0.52 %	6,013
S50H21	Mar 2021	833.30	827.60	5.7 0.69 %	1,352	-3.43 %	1,400	9.03 %	1,284	7.81 %	1,191	3.93 %	1,146

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			27-Apr-20	24-Apr-20	Change	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20
TRUEM20	Jun 2020	9,411	3.29	3.24	0.05 1.54 %	33,750	-2.66 %	34,674	-10.31 %	38,658	3.55 %	37,334	-1.30 %	37,825
AAVM20	Jun 2020	4,889	1.81	1.74	0.07 4.02 %	5,061	-6.86 %	5,434	73.78 %	3,127	-57.91 %	7,429	36.26 %	5,452
JASU20	Sep 2020	4,550	3.74	3.70	0.04 1.08 %	27,653	-11.09 %	31,103	3.36 %	30,092	1.70 %	29,588	0.00 %	29,589
ERWM20	Jun 2020	3,254	2.91	2.92	-0.01 -0.34 %	1,631	44.21 %	1,131	-30.66 %	1,631	0.00 %	1,631	-0.18 %	1,634
WHAM20	Jun 2020	3,057	2.64	2.65	-0.01 -0.38 %	9,862	43.55 %	6,870	-17.52 %	8,329	-20.98 %	10,540	17.09 %	9,002
BEAUTYM20	Jun 2020	2,269	1.85	1.61	0.24 14.91 %	3,491	89.01 %	1,847	0.05 %	1,846	-0.11 %	1,848	-21.46 %	2,353
CPFM20	Jun 2020	2,222	27.99	27.41	0.58 2.12 %	1,854	-5.26 %	1,957	17.89 %	1,660	22.15 %	1,359	-22.70 %	1,758
CPALLM20	Jun 2020	1,999	67.78	65.00	2.78 4.28 %	3,401	7.22 %	3,172	34.98 %	2,350	-0.76 %	2,368	2.64 %	2,307
BECM20	Jun 2020	1,855	4.25	4.63	-0.38 -8.21 %	1,003	0.00 %	1,003	1.52 %	988	-0.30 %	991	0.00 %	991
PTTM20	Jun 2020	1,794	34.00	34.10	-0.10 -0.29 %	5,751	-11.02 %	6,463	11.91 %	5,775	-25.58 %	7,760	40.43 %	5,526

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	(+/-)	21-Apr-20	27-Apr-20	24-Apr-20	Change
BANPUU20	Sep 2020	0	51,958	0.00 %	51,958	0.01 %	51,955	0.01 %	51,951	-0.07 %	51,988	5.42	5.42	0 0 %
SIRIM20	Jun 2020	340	37,639	0.69 %	37,382	1.48 %	36,838	1.41 %	36,326	10.74 %	32,804	0.69	0.72	-0.03 -4.2 %
WHAU20	Sep 2020	1,004	37,435	1.35 %	36,935	1.37 %	36,435	-0.01 %	36,439	0.00 %	36,439	2.61	2.62	-0.01 -0.4 %
TRUEM20	Jun 2020	9,411	33,750	-2.66 %	34,674	-10.31 %	38,658	3.55 %	37,334	-1.30 %	37,825	3.29	3.24	0.05 1.54 %
RSU20	Sep 2020	100	33,604	0.30 %	33,504	0.00 %	33,504	0.00 %	33,504	0.00 %	33,504	10.60	10.78	-0.2 -1.7 %
RSM20	Jun 2020	0	33,377	0.00 %	33,377	1.83 %	32,777	-0.30 %	32,877	0.00 %	32,877	10.66	10.84	-0.2 -1.7 %
BTSM20X	Jun 2020	713	28,975	1.06 %	28,672	-1.10 %	28,992	0.69 %	28,794	2.45 %	28,106	10.92	10.90	0.02 0.18 %
JASU20	Sep 2020	4,550	27,653	-11.09 %	31,103	3.36 %	30,092	1.70 %	29,588	0.00 %	29,589	3.74	3.70	0.04 1.08 %
PRMM20	Jun 2020	501	25,034	-1.96 %	25,535	2.00 %	25,035	-0.01 %	25,038	0.00 %	25,038	6.00	6.00	0 0 %
BLANDU20	Sep 2020	2	17,054	0.00 %	17,054	0.00 %	17,054	0.14 %	17,030	-0.58 %	17,129	1.04	1.03	0.01 0.97 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BEAUTY	1.86	0.24	14.81
DELTA	41.50	2.50	6.41
GLOBAL	13.40	0.60	4.69
CPALL	69.25	3.00	4.53
CPN	49.75	2.00	4.19
RATCH	65.50	2.25	3.56
AAV	1.92	0.06	3.23
HMPRO	13.50	0.40	3.05
QH	2.22	0.06	2.78
CPF	28.25	0.75	2.73

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
TISCO	72.25	-8.50	-10.53
DTAC	42.75	-2.25	-5.00
KBANK	86.25	-2.25	-2.54
AMATA	12.60	-0.30	-2.33
BBL	101.00	-2.00	-1.94
TOP	38.75	-0.75	-1.90
TASCO	17.70	-0.30	-1.67
SCB	66.00	-1.00	-1.49
MAJOR	13.70	-0.20	-1.44
PTTGC	36.25	-0.50	-1.36

## 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
27/04/2020	39,206	43,101	-3,895	23,689	20,558	3,131	67,205	66,441	764	130,100	256,819

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2020	6,045	5,738	307	8,167	6,978	1,189	17,900	19,396	-1,496	32,112	33,226

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
27/04/2020	0	0	0	7,210	7,822	-612	3,609	2,997	612	10,819	33,243