

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		28-Apr-20	27-Apr-20	Change	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20
S50J20	Apr 2020	845.90	846.40	-0.5 -0.06 %	175	-5.91 %	186	-4.12 %	194	-1.02 %	196	1.03 %	194
S50K20	May 2020	854.60	844.40	10.2 1.21 %	106	3.92 %	102	0.99 %	101	12.22 %	90	4.65 %	86
S50M20	Jun 2020	854.40	845.50	8.9 1.05 %	233,930	-0.73 %	235,645	-1.46 %	239,139	2.93 %	232,334	1.64 %	228,577
S50U20	Sep 2020	848.40	839.50	8.9 1.06 %	13,766	1.12 %	13,613	0.72 %	13,516	5.99 %	12,752	-1.36 %	12,928
S50Z20	Dec 2020	846.70	838.10	8.6 1.03 %	5,961	0.68 %	5,921	-0.07 %	5,925	0.46 %	5,898	-1.40 %	5,982
S50H21	Mar 2021	842.10	833.30	8.8 1.06 %	1,380	2.07 %	1,352	-3.43 %	1,400	9.03 %	1,284	7.81 %	1,191

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			28-Apr-20	27-Apr-20	Change	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20
WHAU20	Sep 2020	7,196	2.64	2.61	0.03 1.15 %	34,088	-8.94 %	37,435	1.35 %	36,935	1.37 %	36,435	-0.01 %	36,439
TRUEM20	Jun 2020	6,094	3.26	3.29	-0.03 -0.91 %	30,819	-8.68 %	33,750	-2.66 %	34,674	-10.31 %	38,658	3.55 %	37,334
AAVM20	Jun 2020	4,759	1.80	1.81	-0.01 -0.55 %	7,618	50.52 %	5,061	-6.86 %	5,434	73.78 %	3,127	-57.91 %	7,429
BEMM20	Jun 2020	3,132	9.28	9.13	0.15 1.64 %	3,339	-10.39 %	3,726	-0.03 %	3,727	36.37 %	2,733	-19.33 %	3,388
WHAM20	Jun 2020	2,695	2.67	2.64	0.03 1.14 %	10,406	5.52 %	9,862	43.55 %	6,870	-17.52 %	8,329	-20.98 %	10,540
BEAUTYM20	Jun 2020	2,609	1.77	1.85	-0.08 -4.32 %	2,923	-16.27 %	3,491	89.01 %	1,847	0.05 %	1,846	-0.11 %	1,848
PTTH21	Mar 2021	2,001	32.26	32.70	-0.44 -1.35 %	1,134	0.09 %	1,133	751.88 %	133	-84.03 %	833	73.18 %	481
MINTZ20	Dec 2020	1,600	20.36	20.22	0.14 0.69 %	3,010	113.48 %	1,410	0.00 %	1,410	0.14 %	1,408	0.07 %	1,407
JASM20	Jun 2020	1,540	3.85	3.84	0.01 0.26 %	10,522	4.92 %	10,029	-13.21 %	11,556	2.01 %	11,328	12.88 %	10,035
AAVU20	Sep 2020	1,525	1.80	1.81	-0.01 -0.55 %	3,246	-13.39 %	3,748	36.74 %	2,741	57.44 %	1,741	134.95 %	741

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	(+/-)	22-Apr-20	28-Apr-20	27-Apr-20	Change
BANPUU20	Sep 2020	1	51,959	0.00 %	51,958	0.00 %	51,958	0.01 %	51,955	0.01 %	51,951	5.36	5.42	-0.06 -1.1 %
SIRIM20	Jun 2020	48	37,655	0.04 %	37,639	0.69 %	37,382	1.48 %	36,838	1.41 %	36,326	0.69	0.69	0 0 %
WHAU20	Sep 2020	7,196	34,088	-8.94 %	37,435	1.35 %	36,935	1.37 %	36,435	-0.01 %	36,439	2.64	2.61	0.03 1.15 %
RSU20	Sep 2020	200	33,604	0.00 %	33,604	0.30 %	33,504	0.00 %	33,504	0.00 %	33,504	10.48	10.60	-0.1 -1.1 %
RSM20	Jun 2020	805	33,282	-0.28 %	33,377	0.00 %	33,377	1.83 %	32,777	-0.30 %	32,877	10.54	10.66	-0.1 -1.1 %
TRUEM20	Jun 2020	6,094	30,819	-8.68 %	33,750	-2.66 %	34,674	-10.31 %	38,658	3.55 %	37,334	3.26	3.29	-0.03 -0.9 %
BTSM20X	Jun 2020	853	28,585	-1.35 %	28,975	1.06 %	28,672	-1.10 %	28,992	0.69 %	28,794	11.10	10.92	0.2 1.65 %
JASU20	Sep 2020	500	27,153	-1.81 %	27,653	-11.09 %	31,103	3.36 %	30,092	1.70 %	29,588	3.75	3.74	0.01 0.27 %
PRMM20	Jun 2020	0	25,034	0.00 %	25,034	-1.96 %	25,535	2.00 %	25,035	-0.01 %	25,038	6.57	6.00	0.6 9.5 %
TRUEU20	Sep 2020	501	14,385	-3.36 %	14,885	0.00 %	14,885	0.00 %	14,885	3.48 %	14,385	3.24	3.27	-0.03 -0.9 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RATCH	68.50	3.00	4.58
MTC	48.00	2.00	4.35
DELTA	43.25	1.75	4.22
RS	11.10	0.40	3.74
HMPRO	14.00	0.50	3.70
THANI	4.04	0.14	3.59
THCOM	3.72	0.12	3.33
KTC	32.75	1.00	3.15
BCH	13.50	0.40	3.05
TTW	13.70	0.40	3.01

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AAV	1.85	-0.07	-3.65
BEAUTY	1.80	-0.06	-3.23
KBANK	84.25	-2.00	-2.32
TKN	7.05	-0.15	-2.08
AMATA	12.40	-0.20	-1.59
PTT	33.50	-0.50	-1.47
THAI	6.95	-0.10	-1.42
TISCO	71.25	-1.00	-1.38
DTAC	42.25	-0.50	-1.17
BBL	100.00	-1.00	-0.99

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
28/04/2020	55,949	54,123	1,826	34,194	37,009	-2,815	92,352	91,363	989	182,495	255,318

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2020	5,779	5,896	-117	7,127	4,505	2,622	15,713	18,218	-2,505	28,619	34,106

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
28/04/2020	0	0	0	1,756	1,814	-58	2,690	2,632	58	4,446	32,804