

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		29-Apr-20	28-Apr-20	Change	29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20
S50K20	May 2020	858.60	854.60	4 0.47 %	115	8.49 %	106	3.92 %	102	0.99 %	101	12.22 %	90
S50M20	Jun 2020	857.70	854.40	3.3 0.39 %	237,717	1.62 %	233,930	-0.73 %	235,645	-1.46 %	239,139	2.93 %	232,334
S50N20	Jul 2020	854.20	839.50	14.7 1.75 %	43	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
S50U20	Sep 2020	851.80	848.40	3.4 0.4 %	13,904	1.00 %	13,766	1.12 %	13,613	0.72 %	13,516	5.99 %	12,752
S50Z20	Dec 2020	850.30	846.70	3.6 0.43 %	5,911	-0.84 %	5,961	0.68 %	5,921	-0.07 %	5,925	0.46 %	5,898
S50H21	Mar 2021	845.30	842.10	3.2 0.38 %	1,415	2.54 %	1,380	2.07 %	1,352	-3.43 %	1,400	9.03 %	1,284

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			29-Apr-20	28-Apr-20	Change	29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20
SUPERU20	Sep 2020	53,000	0.59	0.53	0.06 11.32 %	56,010	0.17.96 %	5,010	0.00 %	5,010	0.00 %	5,010	0.00 %	5,010
SUPERM20	Jun 2020	8,052	0.59	0.53	0.06 11.32 %	10,149	66.40 %	6,099	-14.09 %	7,099	0.00 %	7,099	0.00 %	7,099
AAVM20	Jun 2020	6,018	1.83	1.80	0.03 1.67 %	3,897	-48.84 %	7,618	50.52 %	5,061	-6.86 %	5,434	73.78 %	3,127
SUPERH21	Mar 2021	5,000	0.58	0.52	0.06 11.54 %	5,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
IRPCM20	Jun 2020	4,345	2.63	2.54	0.09 3.54 %	8,843	-10.17 %	9,844	-5.28 %	10,393	5.60 %	9,842	26.28 %	7,794
VGIM20	Jun 2020	4,021	7.50	7.46	0.04 0.54 %	51	0.00 %	51	2.00 %	50	0.00 %	50	13.64 %	44
THAIM20	Jun 2020	2,282	6.69	6.29	0.40 6.36 %	2,048	-3.31 %	2,118	10.31 %	1,920	13.41 %	1,693	2.61 %	1,650
TRUEM20	Jun 2020	2,180	3.27	3.26	0.01 0.31 %	29,712	-3.59 %	30,819	-8.68 %	33,750	-2.66 %	34,674	-10.31 %	38,658
TMBM20X	Jun 2020	2,038	0.92	0.91	0.01 1.10 %	10,174	11.35 %	9,137	-6.35 %	9,757	-0.04 %	9,761	-17.00 %	11,760
CPALLM20	Jun 2020	1,552	68.56	67.50	1.06 1.57 %	2,625	-21.67 %	3,351	-1.47 %	3,401	7.22 %	3,172	34.98 %	2,350

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	(+/-)	23-Apr-20	29-Apr-20	28-Apr-20	Change
SUPERU20	Sep 2020	53,000	56,010	0.17.96 %	5,010	0.00 %	5,010	0.00 %	5,010	0.00 %	5,010	0.59	0.53	0.06 11.3 %
BANPUU20	Sep 2020	101	51,960	0.00 %	51,959	0.00 %	51,958	0.00 %	51,958	0.01 %	51,955	5.40	5.36	0.04 0.75 %
SIRIM20	Jun 2020	994	37,648	-0.02 %	37,655	0.04 %	37,639	0.69 %	37,382	1.48 %	36,838	0.71	0.69	0.02 2.9 %
WHAU20	Sep 2020	1	34,089	0.00 %	34,088	-8.94 %	37,435	1.35 %	36,935	1.37 %	36,435	2.66	2.64	0.02 0.76 %
RSU20	Sep 2020	0	33,604	0.00 %	33,604	0.00 %	33,604	0.30 %	33,504	0.00 %	33,504	10.34	10.48	-0.1 -1.3 %
RSM20	Jun 2020	5	33,282	0.00 %	33,282	-0.28 %	33,377	0.00 %	33,377	1.83 %	32,777	10.40	10.54	-0.1 -1.3 %
TRUEM20	Jun 2020	2,180	29,712	-3.59 %	30,819	-8.68 %	33,750	-2.66 %	34,674	-10.31 %	38,658	3.27	3.26	0.01 0.31 %
BTSM20X	Jun 2020	114	28,483	-0.36 %	28,585	-1.35 %	28,975	1.06 %	28,672	-1.10 %	28,992	11.28	11.10	0.2 1.62 %
JASU20	Sep 2020	0	27,153	0.00 %	27,153	-1.81 %	27,653	-11.09 %	31,103	3.36 %	30,092	3.80	3.75	0.05 1.33 %
PRMM20	Jun 2020	0	25,034	0.00 %	25,034	0.00 %	25,034	-1.96 %	25,535	2.00 %	25,035	6.57	6.57	0 0 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
SUPER	0.59	0.06	11.32
VGI	8.15	0.55	7.24
THAI	7.35	0.40	5.76
EGCO	290.00	15.00	5.45
KTC	34.50	1.75	5.34
CENDEL	22.10	1.10	5.24
PLANB	4.56	0.22	5.07
KCE	15.70	0.70	4.67
PSL	3.90	0.16	4.28
DELTA	45.00	1.75	4.05

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	13.60	-0.40	-2.86
CPF	27.25	-0.75	-2.68
RATCH	66.75	-1.75	-2.55
CPN	48.75	-1.25	-2.50
GLOBAL	13.50	-0.30	-2.17
TASCO	17.80	-0.30	-1.66
STA	12.80	-0.20	-1.54
GULF	39.00	-0.50	-1.27
SPRC	5.30	-0.05	-0.93
SAWAD	53.50	-0.50	-0.93

## 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
29/04/2020	42,508	44,870	-2,362	22,037	18,130	3,907	61,777	63,322	-1,545	126,322	259,226

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2020	5,885	6,933	-1,048	4,796	6,034	-1,238	16,568	14,282	2,286	27,249	33,754

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
29/04/2020	0	0	0	3,429	4,023	-594	1,730	1,136	594	5,159	31,051