

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		30-Apr-20	29-Apr-20	Change	30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20
S50K20	May 2020	871.60	858.60	13 1.51 %	130	13.04 %	115	8.49 %	106	3.92 %	102	0.99 %	101
S50M20	Jun 2020	872.50	857.70	14.8 1.73 %	240,091	1.00 %	237,717	1.62 %	233,930	-0.73 %	235,645	-1.46 %	239,139
S50N20	Jul 2020	867.10	854.20	12.9 1.51 %	48	11.63 %	43	0.00 %	0	0.00 %	0	0.00 %	0
S50U20	Sep 2020	866.70	851.80	14.9 1.75 %	13,931	0.19 %	13,904	1.00 %	13,766	1.12 %	13,613	0.72 %	13,516
S50Z20	Dec 2020	865.00	850.30	14.7 1.73 %	5,881	-0.51 %	5,911	-0.84 %	5,961	0.68 %	5,921	-0.07 %	5,925
S50H21	Mar 2021	860.30	845.30	15 1.77 %	1,577	11.45 %	1,415	2.54 %	1,380	2.07 %	1,352	-3.43 %	1,400

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			30-Apr-20	29-Apr-20	Change	30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20
SUPERU20	Sep 2020	53,000	0.60	0.59	0.01 1.69 %	5,010	-91.06 %	56,010	117.96 %	5,010	0.00 %	5,010	0.00 %	5,010
SUPERM20	Jun 2020	8,126	0.60	0.59	0.01 1.69 %	12,271	20.91 %	10,149	66.40 %	6,099	-14.09 %	7,099	0.00 %	7,099
TRUEM20	Jun 2020	7,417	3.35	3.27	0.08 2.45 %	24,061	-19.02 %	29,712	-3.59 %	30,819	-8.68 %	33,750	-2.66 %	34,674
JASM20	Jun 2020	7,014	3.89	3.90	-0.01 -0.26 %	11,526	9.51 %	10,525	0.03 %	10,522	4.92 %	10,029	-13.21 %	11,556
WHAU20	Sep 2020	6,005	2.68	2.66	0.02 0.75 %	31,094	-8.79 %	34,089	0.00 %	34,088	-8.94 %	37,435	1.35 %	36,935
WHAM20	Jun 2020	4,860	2.71	2.69	0.02 0.74 %	10,714	-1.65 %	10,894	4.69 %	10,406	5.52 %	9,862	43.55 %	6,870
AAVM20	Jun 2020	4,563	1.83	1.83	0.00 0.00 %	7,389	89.61 %	3,897	-48.84 %	7,618	50.52 %	5,061	-6.86 %	5,434
TMBM20X	Jun 2020	3,613	0.95	0.92	0.03 3.26 %	7,026	-30.94 %	10,174	11.35 %	9,137	-6.35 %	9,757	-0.04 %	9,761
IRPCM20	Jun 2020	2,863	2.70	2.63	0.07 2.66 %	7,402	-16.30 %	8,843	-10.17 %	9,844	-5.28 %	10,393	5.60 %	9,842
SPALIZ20	Dec 2020	2,600	14.28	14.83	-0.55 -3.71 %	103	0.00 %	103	0.98 %	102	0.00 %	102	0.00 %	102

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			*30-Apr-20	(+/-)	29-Apr-20	(+/-)	28-Apr-20	(+/-)	27-Apr-20	(+/-)	24-Apr-20	30-Apr-20	29-Apr-20	Change
BANPUU20	Sep 2020	103	51,962	0.00 %	51,960	0.00 %	51,959	0.00 %	51,958	0.00 %	51,958	5.66	5.40	0.3 4.81 %
SIRIM20	Jun 2020	90	37,675	0.07 %	37,648	-0.02 %	37,655	0.04 %	37,639	0.69 %	37,382	0.71	0.71	0 0 %
RSU20	Sep 2020	200	33,804	0.60 %	33,604	0.00 %	33,604	0.00 %	33,604	0.30 %	33,504	11.00	10.34	0.7 6.38 %
RSM20	Jun 2020	104	33,182	-0.30 %	33,282	0.00 %	33,282	-0.28 %	33,377	0.00 %	33,377	11.06	10.40	0.7 6.35 %
WHAU20	Sep 2020	6,005	31,094	-8.79 %	34,089	0.00 %	34,088	-8.94 %	37,435	1.35 %	36,935	2.68	2.66	0.02 0.75 %
KTCZ20	Dec 2020	101	30,068	0.33 %	29,969	0.00 %	29,969	0.00 %	29,969	0.00 %	29,969	33.01	33.00	0.01 0.03 %
BTSM20X	Jun 2020	724	28,691	0.73 %	28,483	-0.36 %	28,585	-1.35 %	28,975	1.06 %	28,672	11.32	11.28	0.04 0.35 %
JASU20	Sep 2020	1,001	28,154	3.69 %	27,153	0.00 %	27,153	-1.81 %	27,653	-11.09 %	31,103	3.85	3.80	0.05 1.32 %
PRMM20	Jun 2020	938	24,134	-3.60 %	25,034	0.00 %	25,034	0.00 %	25,034	-1.96 %	25,535	6.22	6.57	-0.4 -5.3 %
TRUEM20	Jun 2020	7,417	24,061	-19.02 %	29,712	-3.59 %	30,819	-8.68 %	33,750	-2.66 %	34,674	3.35	3.27	0.08 2.45 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
KCE	17.50	1.80	11.46
SPRC	5.85	0.55	10.38
PLANB	4.94	0.38	8.33
PTTEP	84.50	6.25	7.99
ESSO	5.40	0.35	6.93
AEONTS	131.50	8.50	6.91
IVL	28.75	1.25	4.55
HANA	29.00	1.25	4.50
BANPU	5.85	0.25	4.46
TOP	41.00	1.75	4.46

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BJC	40.25	-1.25	-3.01
STPI	5.00	-0.15	-2.91
SPALI	14.90	-0.40	-2.61
PRM	6.45	-0.15	-2.27
SUPER	0.58	-0.01	-1.69
ADVANC	198.00	-3.00	-1.49
KTC	34.00	-0.50	-1.45
EGCO	286.00	-4.00	-1.38
DTAC	42.25	-0.50	-1.17
CPF	27.00	-0.25	-0.92

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
30/04/2020	42,800	45,037	-2,237	21,683	19,035	2,648	64,456	64,867	-411	128,939	261,658

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/04/2020	5,426	5,138	288	4,106	5,533	-1,427	11,238	10,099	1,139	20,770	24,820

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
30/04/2020	0	0	0	8,377	7,689	688	4,623	5,311	-688	13,000	24,512