

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		11-May-20	08-May-20	Change	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20
S50K20	May 2020	863.60	845.40	18.2 2.15 %	121	2.54 %	118	5.36 %	112	-11.11 %	126	-3.08 %	130
S50M20	Jun 2020	859.40	845.30	14.1 1.67 %	244,756	-0.59 %	246,199	2.13 %	241,066	-1.35 %	244,374	1.78 %	240,091
S50N20	Jul 2020	859.10	841.00	18.1 2.15 %	52	4.00 %	50	2.04 %	49	13.95 %	43	-10.42 %	48
S50U20	Sep 2020	852.80	839.10	13.7 1.63 %	15,579	0.22 %	15,545	0.09 %	15,531	7.69 %	14,422	3.52 %	13,931
S50Z20	Dec 2020	851.50	838.00	13.5 1.61 %	5,819	-2.53 %	5,970	-4.92 %	6,279	4.01 %	6,037	2.65 %	5,881
S50H21	Mar 2021	846.90	833.00	13.9 1.67 %	1,690	2.86 %	1,643	-1.85 %	1,674	-0.30 %	1,679	6.47 %	1,577

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			11-May-20	08-May-20	Change	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20
JASM20	Jun 2020	9,554	3.79	3.86	-0.07 -1.81 %	11,986	4.22 %	11,501	4.53 %	11,003	-4.47 %	11,518	-0.07 %	11,526
IRPCM20	Jun 2020	7,697	2.82	2.65	0.17 6.42 %	10,978	-2.16 %	11,220	12.10 %	10,009	35.68 %	7,377	-0.34 %	7,402
WHAU20	Sep 2020	7,001	2.72	2.69	0.03 1.12 %	17,595	-14.56 %	20,594	-16.26 %	24,593	-14.00 %	28,595	-8.04 %	31,094
TRUEM20	Jun 2020	4,561	3.23	3.24	-0.01 -0.31 %	20,396	1.15 %	20,164	-6.19 %	21,494	-9.86 %	23,846	-0.89 %	24,061
AAVM20	Jun 2020	4,341	1.66	1.66	0.00 0.00 %	7,717	22.26 %	6,312	26.77 %	4,979	11.66 %	4,459	-39.65 %	7,389
SIRIM20	Jun 2020	3,307	0.72	0.70	0.02 2.86 %	37,660	-7.41 %	40,676	0.00 %	40,675	-0.01 %	40,681	7.98 %	37,675
TMBM20X	Jun 2020	3,179	0.92	0.90	0.02 2.22 %	10,567	-8.53 %	11,552	-0.06 %	11,559	19.78 %	9,650	37.35 %	7,026
SUPERM20	Jun 2020	3,010	0.62	0.61	0.01 1.64 %	20,318	17.39 %	17,308	20.93 %	14,312	-25.74 %	19,272	57.05 %	12,271
BDMSM20	Jun 2020	2,526	19.89	19.25	0.64 3.32 %	1,703	-10.93 %	1,912	79.36 %	1,066	45.23 %	734	67.96 %	437
LPNH21	Mar 2021	2,500	3.22	3.07	0.15 4.89 %	5,004	99.84 %	2,504	500.00 %	4	0.00 %	4	0.00 %	4

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	(+/-)	30-Apr-20	11-May-20	08-May-20	Change
BLANDZ20	Dec 2020	0	175,022	0.00 %	175,022	2.34 %	171,022	0.00 %	171,022	0.00 %	171,022	1.01	1.01	0 0 %
BANPUU20	Sep 2020	1	52,084	0.00 %	52,083	0.00 %	52,082	0.04 %	52,062	0.19 %	51,962	5.46	5.37	0.09 1.68 %
SIRIM20	Jun 2020	3,307	37,660	-7.41 %	40,676	0.00 %	40,675	-0.01 %	40,681	7.98 %	37,675	0.72	0.70	0.02 2.86 %
RSU20	Sep 2020	1,000	34,604	2.98 %	33,604	0.30 %	33,504	-0.89 %	33,804	0.00 %	33,804	11.59	10.10	1.5 14.8 %
RSM20	Jun 2020	576	32,760	-0.84 %	33,039	-1.20 %	33,439	0.91 %	33,139	-0.13 %	33,182	11.66	10.16	1.5 14.8 %
KTCZ20	Dec 2020	0	30,068	0.00 %	30,068	0.00 %	30,068	0.00 %	30,068	0.00 %	30,068	32.90	32.64	0.3 0.8 %
JASU20	Sep 2020	15	28,153	0.00 %	28,154	0.00 %	28,154	0.00 %	28,154	0.00 %	28,154	3.64	3.76	-0.1 -3.2 %
BTSM20X	Jun 2020	1,115	26,206	-3.30 %	27,100	0.04 %	27,090	-2.16 %	27,687	-3.50 %	28,691	11.88	11.61	0.3 2.33 %
PRMM20	Jun 2020	506	22,134	-2.21 %	22,634	-2.16 %	23,134	-2.12 %	23,634	-2.07 %	24,134	5.95	5.83	0.1 2.06 %
GUNKULU20	Sep 2020	3	21,523	0.00 %	21,524	-0.46 %	21,624	0.00 %	21,623	0.00 %	21,623	2.56	2.55	0.01 0.39 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	11.70	1.50	14.71
VNG	2.66	0.34	14.66
CBG	84.25	6.25	8.01
IRPC	2.82	0.18	6.82
PLANB	5.65	0.35	6.60
GPSC	72.25	4.25	6.25
BJC	39.00	2.25	6.12
BGRIM	45.50	2.50	5.81
SIRI	0.74	0.04	5.71
BCH	13.80	0.70	5.34

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	5.15	-0.90	-14.88
SPALI	13.90	-0.30	-2.11
BEAUTY	1.76	-0.03	-1.68
TCAP	33.75	-0.50	-1.46
STA	13.50	-0.20	-1.46
KKP	39.25	-0.50	-1.26
JAS	3.90	-0.04	-1.02
RATCH	65.75	-0.50	-0.75
ERW	2.74	-0.02	-0.72
STEC	14.90	-0.10	-0.67

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
11/05/2020	51,220	50,628	592	40,016	26,364	13,652	56,701	70,945	-14,244	147,937	268,017

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2020	5,750	8,855	-3,105	4,683	4,837	-154	16,984	13,725	3,259	27,417	26,451

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
11/05/2020	0	0	0	5,240	2,036	3,204	3,928	7,132	-3,204	9,168	23,978