

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest									
		12-May-20	11-May-20	Change	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	
S50K20	May 2020	870.00	863.60	6.4 0.74 %	134	10.74 %	121	2.54 %	118	5.36 %	112	-11.11 %	126	
S50M20	Jun 2020	867.60	859.40	8.2 0.95 %	251,271	2.66 %	244,756	-0.59 %	246,199	2.13 %	241,066	-1.35 %	244,374	
S50N20	Jul 2020	865.30	859.10	6.2 0.72 %	53	1.92 %	52	4.00 %	50	2.04 %	49	13.95 %	43	
S50U20	Sep 2020	861.20	852.80	8.4 0.98 %	17,168	10.20 %	15,579	0.22 %	15,545	0.09 %	15,531	7.69 %	14,422	
S50Z20	Dec 2020	859.90	851.50	8.4 0.99 %	5,768	-0.88 %	5,819	-2.53 %	5,970	-4.92 %	6,279	4.01 %	6,037	
S50H21	Mar 2021	855.10	846.90	8.2 0.97 %	1,711	1.24 %	1,690	2.86 %	1,643	-1.85 %	1,674	-0.30 %	1,679	

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest									
			12-May-20	11-May-20	Change	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	
WHAU20	Sep 2020	24,506	2.86	2.72	0.14 5.15 %	17,098	-2.82 %	17,595	-14.56 %	20,594	-16.26 %	24,593	-14.00 %	28,595	
BANPUM20	Jun 2020	7,796	6.44	5.60	0.84 15.00 %	10,848	193.11 %	3,701	-6.14 %	3,943	3.11 %	3,824	4.05 %	3,675	
TRUEM20	Jun 2020	7,108	3.22	3.23	-0.01 -0.31 %	18,898	-7.34 %	20,396	1.15 %	20,164	-6.19 %	21,494	-9.86 %	23,846	
IRPCM20	Jun 2020	4,286	2.82	2.82	0.00 0.00 %	11,847	7.92 %	10,978	-2.16 %	11,220	12.10 %	10,009	35.68 %	7,377	
SUPERM20	Jun 2020	4,001	0.63	0.62	0.01 1.61 %	18,319	-9.84 %	20,318	17.39 %	17,308	20.93 %	14,312	-25.74 %	19,272	
THAIM20	Jun 2020	3,966	5.40	4.91	0.49 9.98 %	1,640	-7.55 %	1,774	5.53 %	1,681	-15.19 %	1,982	-3.55 %	2,055	
WHAM20	Jun 2020	3,886	2.89	2.75	0.14 5.09 %	8,480	20.15 %	7,058	5.77 %	6,673	-13.12 %	7,681	-20.89 %	9,709	
IVLM20	Jun 2020	2,385	28.30	27.50	0.80 2.91 %	2,286	-23.26 %	2,979	29.63 %	2,298	3.51 %	2,220	-2.72 %	2,282	
CPFM20	Jun 2020	2,134	28.61	27.60	1.01 3.66 %	3,079	-9.39 %	3,398	6.29 %	3,197	6.50 %	3,002	3.62 %	2,897	
CKPM20	Jun 2020	2,034	3.84	3.86	-0.02 -0.52 %	2,266	28.60 %	1,762	0.57 %	1,752	0.29 %	1,747	-0.06 %	1,748	

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest										Settle Price		
			12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	(+/-)	05-May-20	12-May-20	11-May-20	Change	
BLANDZ20	Dec 2020	0	175,022	0.00 %	175,022	0.00 %	175,022	2.34 %	171,022	0.00 %	171,022	1.00	1.01	-0.01 -1 %	
BANPUU20	Sep 2020	511	52,035	-0.09 %	52,084	0.00 %	52,083	0.00 %	52,082	0.04 %	52,062	6.28	5.46	0.8 15.0 %	
SIRIM20	Jun 2020	587	37,159	-1.33 %	37,660	-7.41 %	40,676	0.00 %	40,675	-0.01 %	40,681	0.74	0.72	0.02 2.78 %	
RSU20	Sep 2020	0	34,604	0.00 %	34,604	2.98 %	33,604	0.30 %	33,504	-0.89 %	33,804	11.41	11.59	-0.2 -1.6 %	
RSM20	Jun 2020	1,000	32,860	0.31 %	32,760	-0.84 %	33,039	-1.20 %	33,439	0.91 %	33,139	11.47	11.66	-0.2 -1.6 %	
KTCZ20	Dec 2020	100	29,968	-0.33 %	30,068	0.00 %	30,068	0.00 %	30,068	0.00 %	30,068	33.36	32.90	0.5 1.4 %	
JASU20	Sep 2020	1,000	29,153	3.55 %	28,153	0.00 %	28,154	0.00 %	28,154	0.00 %	28,154	3.70	3.64	0.06 1.65 %	
BTSM20X	Jun 2020	906	26,612	1.55 %	26,206	-3.30 %	27,100	0.04 %	27,090	-2.16 %	27,687	11.88	11.88	0 0 %	
PRMM20	Jun 2020	1,000	22,134	0.00 %	22,134	-2.21 %	22,634	-2.16 %	23,134	-2.12 %	23,634	6.03	5.95	0.08 1.34 %	
GUNKULU20	Sep 2020	0	21,523	0.00 %	21,523	0.00 %	21,524	-0.46 %	21,624	0.00 %	21,623	2.59	2.56	0.03 1.17 %	

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	6.35	0.80	14.41
TKN	7.90	0.85	12.06
THAI	5.70	0.55	10.68
GFPT	12.00	1.10	10.09
TASCO	18.50	1.10	6.32
DELTA	48.75	2.75	5.98
KCE	17.40	0.90	5.45
WHA	2.88	0.14	5.11
AMATA	13.20	0.60	4.76
CPF	28.50	1.00	3.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
AP	4.56	-0.36	-7.32
RS	11.50	-0.20	-1.71
ADVANC	190.50	-3.00	-1.55
HMPRO	13.70	-0.20	-1.44
INTUCH	53.50	-0.50	-0.93
KBANK	84.25	-0.75	-0.88
BBL	97.25	-0.75	-0.77
ERW	2.72	-0.02	-0.73
SPALI	13.80	-0.10	-0.72
CPALL	73.50	-0.50	-0.68

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
12/05/2020	44,885	44,554	331	24,778	22,471	2,307	62,266	64,904	-2,638	131,929	276,105

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/05/2020	4,597	6,370	-1,773	2,814	3,907	-1,093	11,208	8,342	2,866	18,619	27,614

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
12/05/2020	0	0	0	3,428	1,582	1,846	1,630	3,476	-1,846	5,058	20,987