

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		13-May-20	12-May-20	Change	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20
S50K20	May 2020	864.90	870.00	-5.1 -0.59 %	125	-6.72 %	134	10.74 %	121	2.54 %	118	5.36 %	112
S50M20	Jun 2020	864.00	867.60	-3.6 -0.41 %	255,120	1.53 %	251,271	2.66 %	244,756	-0.59 %	246,199	2.13 %	241,066
S50N20	Jul 2020	860.00	865.30	-5.3 -0.61 %	54	1.89 %	53	1.92 %	52	4.00 %	50	2.04 %	49
S50U20	Sep 2020	857.40	861.20	-3.8 -0.44 %	17,086	-0.48 %	17,168	10.20 %	15,579	0.22 %	15,545	0.09 %	15,531
S50Z20	Dec 2020	856.40	859.90	-3.5 -0.41 %	5,726	-0.73 %	5,768	-0.88 %	5,819	-2.53 %	5,970	-4.92 %	6,279
S50H21	Mar 2021	851.70	855.10	-3.4 -0.4 %	1,729	1.05 %	1,711	1.24 %	1,690	2.86 %	1,643	-1.85 %	1,674

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			13-May-20	12-May-20	Change	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20
WHAU20	Sep 2020	10,509	2.88	2.86	0.02 0.70 %	14,106	-17.50 %	17,098	-2.82 %	17,595	-14.56 %	20,594	-16.26 %	24,593
PRMM20	Jun 2020	10,018	6.10	6.03	0.07 1.16 %	17,135	-22.59 %	22,134	0.00 %	22,134	-2.21 %	22,634	-2.16 %	23,134
BANPUM20	Jun 2020	8,779	6.54	6.44	0.10 1.55 %	6,708	-38.16 %	10,848	193.11 %	3,701	-6.14 %	3,943	3.11 %	3,824
TRUEM20	Jun 2020	7,803	3.22	3.22	0.00 0.00 %	16,893	-10.61 %	18,898	-7.34 %	20,396	1.15 %	20,164	-6.19 %	21,494
WHAM20	Jun 2020	5,199	2.87	2.89	-0.02 -0.69 %	10,455	23.29 %	8,480	20.15 %	7,058	5.77 %	6,673	-13.12 %	7,681
IRPCM20	Jun 2020	3,996	2.88	2.82	0.06 2.13 %	10,750	-9.26 %	11,847	7.92 %	10,978	-2.16 %	11,220	12.10 %	10,009
IRPCU20	Sep 2020	3,825	2.84	2.80	0.04 1.43 %	4,606	4.75 %	4,397	41.93 %	3,098	0.26 %	3,090	1.28 %	3,051
PRMH21	Mar 2021	3,500	5.97	5.91	0.06 1.02 %	3,500	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
STAM20	Jun 2020	3,137	15.30	13.81	1.49 10.79 %	2,106	-4.36 %	2,202	43.55 %	1,534	15.25 %	1,331	-1.99 %	1,358
TMBM20X	Jun 2020	2,654	0.93	0.93	0.00 0.00 %	7,544	-25.17 %	10,081	-4.60 %	10,567	-8.53 %	11,552	-0.06 %	11,559

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest							Settle Price				
			13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	(+/-)	07-May-20	13-May-20	12-May-20	Change
BLANDZ20	Dec 2020	0	175,022	0.00 %	175,022	0.00 %	175,022	0.00 %	175,022	2.34 %	171,022	1.05	1.00	0.05 5 %
BANPUU20	Sep 2020	566	52,127	0.18 %	52,035	-0.09 %	52,084	0.00 %	52,083	0.00 %	52,082	6.37	6.28	0.09 1.43 %
SIRIM20	Jun 2020	1,737	38,589	3.85 %	37,159	-1.33 %	37,660	-7.41 %	40,676	0.00 %	40,675	0.74	0.74	0 0 %
RSU20	Sep 2020	0	34,604	0.00 %	34,604	0.00 %	34,604	2.98 %	33,604	0.30 %	33,504	11.14	11.41	-0.3 -2.4 %
RSM20	Jun 2020	201	33,059	0.61 %	32,860	0.31 %	32,760	-0.84 %	33,039	-1.20 %	33,439	11.20	11.47	-0.3 -2.4 %
KTCZ20	Dec 2020	101	30,069	0.34 %	29,968	-0.33 %	30,068	0.00 %	30,068	0.00 %	30,068	36.69	33.36	3.3 9.98 %
JASU20	Sep 2020	0	29,153	0.00 %	29,153	3.55 %	28,153	0.00 %	28,154	0.00 %	28,154	3.70	3.70	0 0 %
BTSM20X	Jun 2020	825	26,198	-1.56 %	26,612	1.55 %	26,206	-3.30 %	27,100	0.04 %	27,090	11.80	11.88	-0.08 -0.7 %
GUNKULU20	Sep 2020	2	21,525	0.01 %	21,523	0.00 %	21,523	0.00 %	21,524	-0.46 %	21,624	2.69	2.59	0.1 3.86 %
SUPERM20	Jun 2020	2,005	20,319	10.92 %	18,319	-9.84 %	20,318	17.39 %	17,308	20.93 %	14,312	0.62	0.63	-0.01 -1.6 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	15.60	1.70	12.23
PRM	6.50	0.45	7.44
KTC	37.00	2.50	7.25
DELTA	52.00	3.25	6.67
PSL	3.34	0.18	5.70
MTC	50.00	2.25	4.71
QH	2.08	0.08	4.00
BANPU	6.55	0.20	3.15
AP	4.70	0.14	3.07
GUNKUL	2.78	0.08	2.96

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	5.20	-0.50	-8.77
KCE	16.50	-0.90	-5.17
TU	12.50	-0.60	-4.58
AMATA	12.70	-0.50	-3.79
TOP	42.25	-1.50	-3.43
GULF	38.50	-1.25	-3.14
GPSC	72.00	-2.25	-3.03
BGRIM	44.75	-1.25	-2.72
CPALL	71.75	-1.75	-2.38
AEONTS	127.00	-2.50	-1.93

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
13/05/2020	45,419	42,299	3,120	19,487	23,106	-3,619	65,307	64,808	499	130,213	279,840

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2020	3,899	4,591	-692	2,310	2,139	171	9,364	8,843	521	15,573	28,140

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
13/05/2020	0	0	0	3,201	2,809	392	3,451	3,843	-392	6,652	20,965