

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		14-May-20	13-May-20	Change	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20
S50K20	May 2020	856.00	864.90	-8.9 -1.03 %	116	-7.20 %	125	-6.72 %	134	10.74 %	121	2.54 %	118
S50M20	Jun 2020	855.10	864.00	-8.9 -1.03 %	256,832	0.67 %	255,120	1.53 %	251,271	2.66 %	244,756	-0.59 %	246,199
S50N20	Jul 2020	845.20	860.00	-14.8 -1.72 %	58	7.41 %	54	1.89 %	53	1.92 %	52	4.00 %	50
S50U20	Sep 2020	848.60	857.40	-8.8 -1.03 %	17,325	1.40 %	17,086	-0.48 %	17,168	10.20 %	15,579	0.22 %	15,545
S50Z20	Dec 2020	847.70	856.40	-8.7 -1.02 %	5,674	-0.91 %	5,726	-0.73 %	5,768	-0.88 %	5,819	-2.53 %	5,970
S50H21	Mar 2021	842.70	851.70	-9 -1.06 %	1,766	2.14 %	1,729	1.05 %	1,711	1.24 %	1,690	2.86 %	1,643

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			14-May-20	13-May-20	Change	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20
SUPERM20	Jun 2020	14,169	0.66	0.62	0.04 6.45 %	18,200	-10.43 %	20,319	10.92 %	18,319	-9.84 %	20,318	17.39 %	17,308
SUPERZ20	Dec 2020	9,000	0.66	0.62	0.04 6.45 %	2,000	-81.82 %	11,000	10.00 %	10,000	25.00 %	8,000	0.00 %	8,000
AAVM20	Jun 2020	4,105	1.64	1.67	-0.03 -1.80 %	6,722	-18.69 %	8,267	0.72 %	8,208	6.36 %	7,717	22.26 %	6,312
BANPUM20	Jun 2020	4,013	6.48	6.54	-0.06 -0.92 %	3,635	-45.81 %	6,708	-38.16 %	10,848	193.11 %	3,701	-6.14 %	3,943
MINTU20	Sep 2020	3,701	18.01	18.80	-0.79 -4.20 %	739	-79.69 %	3,639	2.83 %	3,539	6.31 %	3,329	0.03 %	3,328
TMBU20	Sep 2020	3,401	0.94	0.94	0.00 0.00 %	5,092	13.36 %	4,492	0.00 %	4,492	0.00 %	4,492	12.53 %	3,992
IRPCM20	Jun 2020	3,121	2.80	2.88	-0.08 -2.78 %	8,352	-22.31 %	10,750	-9.26 %	11,847	7.92 %	10,978	-2.16 %	11,220
PRMM20	Jun 2020	2,746	6.20	6.10	0.10 1.64 %	14,404	-15.94 %	17,135	-22.59 %	22,134	0.00 %	22,134	-2.21 %	22,634
GUNKULM20	Jun 2020	2,525	2.81	2.70	0.11 4.07 %	3,780	65.79 %	2,280	-30.49 %	3,280	17.77 %	2,785	0.04 %	2,784
TRUEM20	Jun 2020	2,290	3.18	3.22	-0.04 -1.24 %	18,934	12.08 %	16,893	-10.61 %	18,898	-7.34 %	20,396	1.15 %	20,164

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	(+/-)	08-May-20	14-May-20	13-May-20	Change
BLANDZ20	Dec 2020	0	175,022	0.00 %	175,022	0.00 %	175,022	0.00 %	175,022	0.00 %	175,022	1.03	1.05	-0.02 -1.9 %
BANPUU20	Sep 2020	240	51,894	-0.45 %	52,127	0.18 %	52,035	-0.09 %	52,084	0.00 %	52,083	6.21	6.37	-0.2 -2.5 %
SIRIM20	Jun 2020	41	38,592	0.01 %	38,589	3.85 %	37,159	-1.33 %	37,660	-7.41 %	40,676	0.72	0.74	-0.02 -2.7 %
RSU20	Sep 2020	0	34,604	0.00 %	34,604	0.00 %	34,604	0.00 %	34,604	2.98 %	33,604	11.11	11.14	-0.03 -0.3 %
RSM20	Jun 2020	100	33,159	0.30 %	33,059	0.61 %	32,860	0.31 %	32,760	-0.84 %	33,039	11.17	11.20	-0.03 -0.3 %
KTCZ20	Dec 2020	100	30,169	0.33 %	30,069	0.34 %	29,968	-0.33 %	30,068	0.00 %	30,068	36.17	36.69	-0.5 -1.4 %
JASU20	Sep 2020	0	29,153	0.00 %	29,153	0.00 %	29,153	3.55 %	28,153	0.00 %	28,154	3.73	3.70	0.03 0.81 %
BTSM20X	Jun 2020	1,716	27,695	5.71 %	26,198	-1.56 %	26,612	1.55 %	26,206	-3.30 %	27,100	11.58	11.80	-0.2 -1.9 %
GUNKULU20	Sep 2020	5	21,527	0.01 %	21,525	0.01 %	21,523	0.00 %	21,523	0.00 %	21,524	2.78	2.69	0.09 3.35 %
TRUEM20	Jun 2020	2,290	18,934	12.08 %	16,893	-10.61 %	18,898	-7.34 %	20,396	1.15 %	20,164	3.18	3.22	-0.04 -1.2 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
EPG	5.00	0.20	4.17
SUPER	0.64	0.02	3.23
CPF	28.75	0.50	1.77
GUNKUL	2.82	0.04	1.44
CKP	3.98	0.04	1.02
CBG	87.00	0.75	0.87
CHG	2.46	0.02	0.82
TU	12.60	0.10	0.80
PRM	6.55	0.05	0.77
STA	15.70	0.10	0.64

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	4.78	-0.42	-8.08
HANA	28.00	-1.75	-5.88
PLANB	5.30	-0.30	-5.36
KTB	10.00	-0.50	-4.76
CRC	36.00	-1.75	-4.64
THCOM	3.40	-0.16	-4.49
MINT	18.50	-0.80	-4.15
BJC	37.25	-1.50	-3.87
CENTEL	19.00	-0.70	-3.55
WHA	2.76	-0.10	-3.50

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
14/05/2020	47,853	46,928	925	24,815	29,379	-4,564	72,629	68,990	3,639	145,297	281,771

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/05/2020	7,568	5,133	2,435	6,334	3,376	2,958	10,569	15,962	-5,393	24,471	27,607

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
14/05/2020	0	0	0	7	896	-889	1,587	698	889	1,594	21,305