

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		15-May-20	14-May-20	Change	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20
S50K20	May 2020	847.30	856.00	-8.7 -1.02 %	109	-6.03 %	116	-7.20 %	125	-6.72 %	134	10.74 %	121
S50M20	Jun 2020	846.10	855.10	-9 -1.05 %	256,937	0.04 %	256,832	0.67 %	255,120	1.53 %	251,271	2.66 %	244,756
S50N20	Jul 2020	837.00	845.20	-8.2 -0.97 %	252	334.48 %	58	7.41 %	54	1.89 %	53	1.92 %	52
S50U20	Sep 2020	839.60	848.60	-9 -1.06 %	17,105	-1.27 %	17,325	1.40 %	17,086	-0.48 %	17,168	10.20 %	15,579
S50Z20	Dec 2020	838.40	847.70	-9.3 -1.1 %	5,735	1.08 %	5,674	-0.91 %	5,726	-0.73 %	5,768	-0.88 %	5,819
S50H21	Mar 2021	833.40	842.70	-9.3 -1.1 %	1,812	2.60 %	1,766	2.14 %	1,729	1.05 %	1,711	1.24 %	1,690

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			15-May-20	14-May-20	Change	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20
WHAM20	Jun 2020	6,053	2.78	2.78	0.00 0.00 %	15,553	34.74 %	11,543	10.41 %	10,455	23.29 %	8,480	20.15 %	7,058
LPNZ20	Dec 2020	6,000	4.04	3.58	0.46 12.85 %	6,001	1,000.00 %	1	0.00 %	1	0.00 %	1	0.00 %	1
TMBU20	Sep 2020	5,000	0.91	0.94	-0.03 -3.19 %	8,092	58.92 %	5,092	13.36 %	4,492	0.00 %	4,492	0.00 %	4,492
TRUEU20	Sep 2020	5,000	3.17	3.16	0.01 0.32 %	10,923	-24.27 %	14,423	0.00 %	14,423	-0.01 %	14,424	0.12 %	14,407
STAM20	Jun 2020	3,599	17.40	15.50	1.90 12.26 %	2,445	8.91 %	2,245	6.60 %	2,106	-4.36 %	2,202	43.55 %	1,534
MINTM20	Jun 2020	3,561	17.90	18.10	-0.20 -1.10 %	8,750	27.38 %	6,869	28.75 %	5,335	0.02 %	5,334	-4.55 %	5,588
IRPCM20	Jun 2020	2,518	2.82	2.80	0.02 0.71 %	10,576	26.63 %	8,352	-22.31 %	10,750	-9.26 %	11,847	7.92 %	10,978
TRUEM20	Jun 2020	2,206	3.19	3.18	0.01 0.31 %	20,876	10.26 %	18,934	12.08 %	16,893	-10.61 %	18,898	-7.34 %	20,396
CBGU20	Sep 2020	2,092	92.32	86.19	6.13 7.11 %	6,174	-10.82 %	6,923	0.00 %	6,923	-9.70 %	7,667	-5.66 %	8,127
SUPERM20	Jun 2020	2,010	0.64	0.66	-0.02 -3.03 %	18,200	0.00 %	18,200	-10.43 %	20,319	10.92 %	18,319	-9.84 %	20,318

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	(+/-)	11-May-20	15-May-20	14-May-20	Change
BANPUU20	Sep 2020	107	51,995	0.19 %	51,894	-0.45 %	52,127	0.18 %	52,035	-0.09 %	52,084	6.17	6.21	-0.04 -0.6 %
SIRIM20	Jun 2020	6	38,591	0.00 %	38,592	0.01 %	38,589	3.85 %	37,159	-1.33 %	37,660	0.71	0.72	-0.01 -1.4 %
RSU20	Sep 2020	0	34,604	0.00 %	34,604	0.00 %	34,604	0.00 %	34,604	0.00 %	34,604	10.42	11.11	-0.7 -6.2 %
RSM20	Jun 2020	202	33,159	0.00 %	33,159	0.30 %	33,059	0.61 %	32,860	0.31 %	32,760	10.47	11.17	-0.7 -6.3 %
KTCZ20	Dec 2020	4	30,173	0.01 %	30,169	0.33 %	30,069	0.34 %	29,968	-0.33 %	30,068	36.00	36.17	-0.2 -0.5 %
JASU20	Sep 2020	1	29,153	0.00 %	29,153	0.00 %	29,153	0.00 %	29,153	3.55 %	28,153	3.69	3.73	-0.04 -1.1 %
BTSM20X	Jun 2020	1,910	26,592	-3.98 %	27,695	5.71 %	26,198	-1.56 %	26,612	1.55 %	26,206	11.55	11.58	-0.03 -0.3 %
TRUEM20	Jun 2020	2,206	20,876	10.26 %	18,934	12.08 %	16,893	-10.61 %	18,898	-7.34 %	20,396	3.19	3.18	0.01 0.31 %
VNGZ20	Dec 2020	0	18,501	0.00 %	18,501	0.00 %	18,501	0.00 %	18,501	0.00 %	18,501	3.51	3.48	0.03 0.86 %
SUPERM20	Jun 2020	2,010	18,200	0.00 %	18,200	-10.43 %	20,319	10.92 %	18,319	-9.84 %	20,318	0.64	0.66	-0.02 -3.0 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
STA	17.70	2.00	12.74
LPN	4.44	0.50	12.69
SPRC	7.05	0.60	9.30
CBG	94.50	7.50	8.62
MEGA	30.50	2.25	7.96
DELTA	59.00	3.50	6.31
PTG	14.20	0.70	5.19
ESSO	5.80	0.25	4.50
TOP	43.00	1.75	4.24
PTTGC	41.75	1.50	3.73

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
RS	10.50	-0.70	-6.25
BEAUTY	1.71	-0.08	-4.47
ITD	1.20	-0.05	-4.00
ERW	2.60	-0.10	-3.70
LH	6.45	-0.15	-2.27
MINT	18.10	-0.40	-2.16
KBANK	82.75	-1.50	-1.78
TU	12.40	-0.20	-1.59
CPN	47.00	-0.75	-1.57
TISCO	67.00	-1.00	-1.47

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
15/05/2020	42,344	49,134	-6,790	17,819	18,056	-237	69,655	62,628	7,027	129,818	281,950

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2020	6,171	6,155	16	4,369	5,416	-1,047	15,428	14,397	1,031	25,968	29,103

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
15/05/2020	0	0	0	806	1,339	-533	1,760	1,227	533	2,566	21,843