

Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		18-May-20	15-May-20	Change	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20
S50K20	May 2020	859.50	847.30	12.2 1.44 %	110	0.92 %	109	-6.03 %	116	-7.20 %	125	-6.72 %	134
S50M20	Jun 2020	858.50	846.10	12.4 1.47 %	239,330	-6.85 %	256,937	0.04 %	256,832	0.67 %	255,120	1.53 %	251,271
S50N20	Jul 2020	851.00	837.00	14 1.67 %	402	59.52 %	252	334.48 %	58	7.41 %	54	1.89 %	53
S50U20	Sep 2020	851.90	839.60	12.3 1.46 %	16,892	-1.25 %	17,105	-1.27 %	17,325	1.40 %	17,086	-0.48 %	17,168
S50Z20	Dec 2020	850.80	838.40	12.4 1.48 %	5,835	1.74 %	5,735	1.08 %	5,674	-0.91 %	5,726	-0.73 %	5,768
S50H21	Mar 2021	846.20	833.40	12.8 1.54 %	1,777	-1.93 %	1,812	2.60 %	1,766	2.14 %	1,729	1.05 %	1,711

Block Trade Focus

Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			18-May-20	15-May-20	Change	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20
TRUEM20	Jun 2020	24,136	3.33	3.19	0.14 4.39 %	18,660	-10.62 %	20,876	10.26 %	18,934	12.08 %	16,893	-10.61 %	18,898
BANPUM20	Jun 2020	5,308	7.35	6.40	0.95 14.84 %	5,875	102.45 %	2,902	-20.17 %	3,635	-45.81 %	6,708	-38.16 %	10,848
SUPERU20	Sep 2020	4,000	0.61	0.64	-0.03 -4.69 %	6,010	0.00 %	6,010	0.00 %	6,010	49.88 %	4,010	0.00 %	4,010
TMBU20	Sep 2020	4,000	0.93	0.91	0.02 2.20 %	7,092	-12.36 %	8,092	58.92 %	5,092	13.36 %	4,492	0.00 %	4,492
CBGM20	Jun 2020	3,489	95.38	94.00	1.38 1.47 %	1,349	-50.73 %	2,738	-2.98 %	2,822	2.28 %	2,759	-30.35 %	3,961
MINTM20	Jun 2020	3,469	16.70	17.90	-1.20 -6.70 %	9,355	6.91 %	8,750	27.38 %	6,869	28.75 %	5,335	0.02 %	5,334
STECM20	Jun 2020	3,043	13.60	14.28	-0.68 -4.76 %	2,619	-29.73 %	3,727	6.49 %	3,500	0.03 %	3,499	9.45 %	3,197
TKNM20	Jun 2020	2,616	8.20	8.31	-0.11 -1.32 %	1,184	-42.88 %	2,073	0.48 %	2,063	0.00 %	2,063	266.43 %	563
PRMM20	Jun 2020	2,604	6.84	6.45	0.39 6.05 %	12,637	-4.52 %	13,235	-8.12 %	14,404	-15.94 %	17,135	-22.59 %	22,134
WHAM20	Jun 2020	2,595	2.74	2.78	-0.04 -1.44 %	15,066	-3.13 %	15,553	34.74 %	11,543	10.41 %	10,455	23.29 %	8,480

Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price					
			18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	(+/-)	12-May-20	18-May-20	15-May-20	Change
BANPUU20	Sep 2020	365	52,084	0.17 %	51,995	0.19 %	51,894	-0.45 %	52,127	0.18 %	52,035	7.19	6.17	1.0 16.5 %
SIRIM20	Jun 2020	93	38,570	-0.05 %	38,591	0.00 %	38,592	0.01 %	38,589	3.85 %	37,159	0.70	0.71	-0.01 -1.4 %
RSM20	Jun 2020	1,100	32,659	-1.51 %	33,159	0.00 %	33,159	0.30 %	33,059	0.61 %	32,860	10.87	10.47	0.4 3.82 %
KTCZ20	Dec 2020	0	30,173	0.00 %	30,173	0.01 %	30,169	0.33 %	30,069	0.34 %	29,968	35.85	36.00	-0.2 -0.4 %
JASU20	Sep 2020	1,000	30,153	3.43 %	29,153	0.00 %	29,153	0.00 %	29,153	0.00 %	29,153	3.67	3.69	-0.02 -0.5 %
BTSM20X	Jun 2020	15	26,598	0.02 %	26,592	-3.98 %	27,695	5.71 %	26,198	-1.56 %	26,612	11.77	11.55	0.2 1.9 %
TRUEM20	Jun 2020	24,136	18,660	-10.62 %	20,876	10.26 %	18,934	12.08 %	16,893	-10.61 %	18,898	3.33	3.19	0.1 4.39 %
SUPERM20	Jun 2020	2,010	18,202	0.01 %	18,200	0.00 %	18,200	-10.43 %	20,319	10.92 %	18,319	0.61	0.64	-0.03 -4.7 %
JASM20	Jun 2020	2,011	17,440	6.02 %	16,450	6.44 %	15,454	-0.16 %	15,478	10.72 %	13,979	3.77	3.79	-0.02 -0.5 %
WHAU20	Sep 2020	0	15,606	0.00 %	15,606	0.00 %	15,606	10.63 %	14,106	-17.50 %	17,098	2.71	2.76	-0.05 -1.8 %

Block Trade Focus

Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
BANPU	7.40	0.95	14.73
BCP	20.60	1.50	7.85
COM7	23.00	1.50	6.98
PTTGC	44.25	2.50	5.99
LPN	4.70	0.26	5.86
MEGA	32.25	1.75	5.74
HMPRO	15.00	0.80	5.63
PTG	15.00	0.80	5.63
IVL	29.75	1.50	5.31
CKP	4.20	0.20	5.00

Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
THAI	4.10	-0.72	-14.94
MINT	16.80	-1.30	-7.18
STEC	13.60	-1.00	-6.85
BH	105.00	-7.00	-6.25
ITD	1.13	-0.07	-5.83
STPI	4.60	-0.26	-5.35
SUPER	0.61	-0.03	-4.69
CENTEL	18.20	-0.60	-3.19
ERW	2.52	-0.08	-3.08
STA	17.20	-0.50	-2.82

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
18/05/2020	44,075	46,333	-2,258	26,142	22,110	4,032	67,943	69,717	-1,774	138,160	264,346

Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2020	6,574	6,150	424	6,639	6,645	-6	14,802	15,220	-418	28,015	30,036

Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
18/05/2020	0	0	0	4,131	5,005	-874	1,951	1,077	874	6,082	22,017