

### Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price				Open Interest									
		19-May-20	18-May-20	Change		19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	
S50K20	May 2020	874.80	859.50	15.3	1.78 %	117	6.36 %	110	0.92 %	109	-6.03 %	116	-7.20 %	125	
S50M20	Jun 2020	875.20	858.50	16.7	1.95 %	229,141	-4.26 %	239,330	-6.85 %	256,937	0.04 %	256,832	0.67 %	255,120	
S50N20	Jul 2020	874.20	851.00	23.2	2.73 %	403	0.25 %	402	59.52 %	252	334.48 %	58	7.41 %	54	
S50U20	Sep 2020	868.70	851.90	16.8	1.97 %	17,648	4.48 %	16,892	-1.25 %	17,105	-1.27 %	17,325	1.40 %	17,086	
S50Z20	Dec 2020	867.20	850.80	16.4	1.93 %	5,842	0.12 %	5,835	1.74 %	5,735	1.08 %	5,674	-0.91 %	5,726	
S50H21	Mar 2021	863.20	846.20	17	2.01 %	2,215	24.65 %	1,777	-1.93 %	1,812	2.60 %	1,766	2.14 %	1,729	

### Block Trade Focus

#### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price				Open Interest								
			19-May-20	18-May-20	Change		19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20
SM20	Jun 2020	15,000	1.79	1.65	0.14	8.48 %	194	-97.48 %	7,694	6.95 %	7,194	0.00 %	7,194	0.00 %	7,194
TRUEM20	Jun 2020	13,495	3.34	3.33	0.01	0.30 %	17,276	-7.42 %	18,660	-10.62 %	20,876	10.26 %	18,934	12.08 %	16,893
MINTM20	Jun 2020	8,921	18.00	16.70	1.30	7.78 %	3,222	-65.56 %	9,355	6.91 %	8,750	27.38 %	6,869	28.75 %	5,335
TMBU20	Sep 2020	8,001	0.96	0.93	0.03	3.23 %	11,593	63.47 %	7,092	-12.36 %	8,092	58.92 %	5,092	13.36 %	4,492
AAVM20	Jun 2020	7,036	1.75	1.61	0.14	8.70 %	4,025	-40.22 %	6,733	-6.72 %	7,218	7.38 %	6,722	-18.69 %	8,267
SH21	Mar 2021	7,000	1.76	1.62	0.14	8.64 %	7,000	0.00 %	0	0.00 %	0	0.00 %	0	0.00 %	0
MINTU20	Sep 2020	5,403	17.50	16.64	0.86	5.17 %	1,346	-50.98 %	2,746	41.62 %	1,939	162.38 %	739	-79.69 %	3,639
STAM20	Jun 2020	4,086	17.31	17.30	0.01	0.06 %	3,311	36.14 %	2,432	-0.53 %	2,445	8.91 %	2,245	6.60 %	2,106
BANPUM20	Jun 2020	3,952	7.36	7.35	0.01	0.14 %	3,232	-44.99 %	5,875	102.45 %	2,902	-20.17 %	3,635	-45.81 %	6,708
PSLM20	Jun 2020	3,910	3.91	3.42	0.49	14.33 %	1,894	-20.79 %	2,391	-17.21 %	2,888	52.80 %	1,890	-27.11 %	2,593

#### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest						Settle Price						
			19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	(+/-)	13-May-20	19-May-20	18-May-20	Change	
BANPUU20	Sep 2020	523	52,585	0.96 %	52,084	0.17 %	51,995	0.19 %	51,894	-0.45 %	52,127	7.12	7.19	-0.07	-1 %
SIRIM20	Jun 2020	541	39,097	1.37 %	38,570	-0.05 %	38,591	0.00 %	38,592	0.01 %	38,589	0.71	0.70	0.01	1.43 %
RSM20	Jun 2020	300	32,659	0.00 %	32,659	-1.51 %	33,159	0.00 %	33,159	0.30 %	33,059	11.27	10.87	0.4	3.68 %
KTCZ20	Dec 2020	0	30,173	0.00 %	30,173	0.00 %	30,173	0.01 %	30,169	0.33 %	30,069	37.16	35.85	1.3	3.65 %
JASU20	Sep 2020	0	30,153	0.00 %	30,153	3.43 %	29,153	0.00 %	29,153	0.00 %	29,153	3.63	3.67	-0.04	-1.1 %
BTSM20X	Jun 2020	841	26,664	0.25 %	26,598	0.02 %	26,592	-3.98 %	27,695	5.71 %	26,198	11.89	11.77	0.1	1.02 %
SUPERM20	Jun 2020	3,002	19,202	5.49 %	18,202	0.01 %	18,200	0.00 %	18,200	-10.43 %	20,319	0.62	0.61	0.01	1.64 %
WHAU20	Sep 2020	2,806	18,410	17.97 %	15,606	0.00 %	15,606	0.00 %	15,606	10.63 %	14,106	2.80	2.71	0.09	3.32 %
TRUEM20	Jun 2020	13,495	17,276	-7.42 %	18,660	-10.62 %	20,876	10.26 %	18,934	12.08 %	16,893	3.34	3.33	0.01	0.3 %
JASM20	Jun 2020	1,032	16,407	-5.92 %	17,440	6.02 %	16,450	6.44 %	15,454	-0.16 %	15,478	3.73	3.77	-0.04	-1.1 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
PSL	3.94	0.50	14.53
ERW	2.88	0.36	14.29
CENDEL	20.40	2.20	12.09
MAJOR	15.40	1.60	11.59
COM7	25.25	2.25	9.78
S	1.79	0.14	8.48
AAV	1.80	0.13	7.78
MINT	18.00	1.20	7.14
MEGA	34.25	2.00	6.20
KBANK	87.00	4.75	5.78

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
HMPRO	14.60	-0.40	-2.67
TU	12.30	-0.20	-1.60
INTUCH	52.75	-0.50	-0.94
DELTA	58.50	-0.50	-0.85
GFPT	11.80	-0.10	-0.84
AEONTS	128.50	-1.00	-0.77
BANPU	7.35	-0.05	-0.68
BCPG	16.00	-0.10	-0.62
JAS	3.78	-0.02	-0.53
EGCO	254.00	0.00	0.00
CPF	29.00	0.00	0.00
KTB	9.95	0.00	0.00
IRPC	2.90	0.00	0.00
CPALL	69.75	0.00	0.00
CKP	4.20	0.00	0.00

## 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
19/05/2020	53,762	60,411	-6,649	26,519	22,539	3,980	72,485	69,816	2,669	152,766	255,366

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2020	8,114	12,799	-4,685	7,535	8,942	-1,407	25,955	19,863	6,092	41,604	31,548

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
19/05/2020	0	0	0	2,229	818	1,411	4,313	5,724	-1,411	6,542	19,445