

## Index Futures Focus

SET50 Index Futures	Contract Month	Settle Price			Open Interest								
		20-May-20	19-May-20	Change	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20
S50K20	May 2020	883.50	874.80	8.7 0.99 %	118	0.85 %	117	6.36 %	110	0.92 %	109	-6.03 %	116
S50M20	Jun 2020	882.80	875.20	7.6 0.87 %	236,209	3.08 %	229,141	-4.26 %	239,330	-6.85 %	256,937	0.04 %	256,832
S50N20	Jul 2020	874.80	874.20	0.6 0.07 %	404	0.25 %	403	0.25 %	402	59.52 %	252	334.48 %	58
S50U20	Sep 2020	876.10	868.70	7.4 0.85 %	17,906	1.46 %	17,648	4.48 %	16,892	-1.25 %	17,105	-1.27 %	17,325
S50Z20	Dec 2020	874.60	867.20	7.4 0.85 %	6,033	3.27 %	5,842	0.12 %	5,835	1.74 %	5,735	1.08 %	5,674
S50H21	Mar 2021	870.40	863.20	7.2 0.83 %	2,221	0.27 %	2,215	24.65 %	1,777	-1.93 %	1,812	2.60 %	1,766

## Block Trade Focus

### Most Active Volume(Contract)

Single Stock Futures	Contract Month	* Volume (Contract)	Settle Price			Open Interest								
			20-May-20	19-May-20	Change	20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20
WHAM20	Jun 2020	18,258	3.06	2.82	0.24 8.51 %	9,970	-34.36 %	15,189	0.82 %	15,066	-3.13 %	15,553	34.74 %	11,543
TMBU20	Sep 2020	16,555	1.05	0.96	0.09 9.38 %	13,072	12.76 %	11,593	63.47 %	7,092	-12.36 %	8,092	58.92 %	5,092
TMBZ20	Dec 2020	8,000	1.04	0.96	0.08 8.33 %	8,015	333.33 %	15	0.00 %	15	0.00 %	15	0.00 %	15
WHAU20	Sep 2020	7,373	3.05	2.80	0.25 8.93 %	25,243	37.12 %	18,410	17.97 %	15,606	0.00 %	15,606	0.00 %	15,606
TRUEM20	Jun 2020	6,182	3.40	3.34	0.06 1.80 %	17,912	3.68 %	17,276	-7.42 %	18,660	-10.62 %	20,876	10.26 %	18,934
SUPERM20	Jun 2020	4,040	0.64	0.62	0.02 3.23 %	17,201	-10.42 %	19,202	5.49 %	18,202	0.01 %	18,200	0.00 %	18,200
SM20	Jun 2020	4,001	1.81	1.79	0.02 1.12 %	194	0.00 %	194	-97.48 %	7,694	6.95 %	7,194	0.00 %	7,194
AAVM20	Jun 2020	3,747	1.81	1.75	0.06 3.43 %	3,614	-10.21 %	4,025	-40.22 %	6,733	-6.72 %	7,218	7.38 %	6,722
GUNKULM20	Jun 2020	3,032	2.94	2.85	0.09 3.16 %	3,805	36.58 %	2,786	0.00 %	2,786	-26.30 %	3,780	0.00 %	3,780
PSLM20	Jun 2020	2,962	3.99	3.91	0.08 2.05 %	2,586	36.54 %	1,894	-20.79 %	2,391	-17.21 %	2,888	52.80 %	1,890

### Most Active OI (Contract)

Single Stock Futures	Contract Month	Volume (Contract)	* Open Interest								Settle Price			
			20-May-20	(+/-)	19-May-20	(+/-)	18-May-20	(+/-)	15-May-20	(+/-)	14-May-20	20-May-20	19-May-20	Change
BANPUU20	Sep 2020	702	51,885	-1.33 %	52,585	0.96 %	52,084	0.17 %	51,995	0.19 %	51,894	7.30	7.12	0.2 2.53 %
SIRIM20	Jun 2020	196	39,112	0.04 %	39,097	1.37 %	38,570	-0.05 %	38,591	0.00 %	38,592	0.74	0.71	0.03 4.23 %
RSU20	Sep 2020	300	34,904	0.87 %	34,604	0.00 %	34,604	0.00 %	34,604	0.00 %	34,604	11.21	11.21	0 0 %
RSM20	Jun 2020	0	32,659	0.00 %	32,659	0.00 %	32,659	-1.51 %	33,159	0.00 %	33,159	11.27	11.27	0 0 %
KTCZ20	Dec 2020	100	30,273	0.33 %	30,173	0.00 %	30,173	0.00 %	30,173	0.01 %	30,169	36.66	37.16	-0.5 -1.4 %
JASU20	Sep 2020	0	30,153	0.00 %	30,153	0.00 %	30,153	3.43 %	29,153	0.00 %	29,153	3.68	3.63	0.05 1.38 %
BTSM20X	Jun 2020	307	26,665	0.00 %	26,664	0.25 %	26,598	0.02 %	26,592	-3.98 %	27,695	11.90	11.89	0.01 0.08 %
WHAU20	Sep 2020	7,373	25,243	37.12 %	18,410	17.97 %	15,606	0.00 %	15,606	0.00 %	15,606	3.05	2.80	0.3 8.93 %
GUNKULU20	Sep 2020	1,001	21,537	0.00 %	21,536	0.00 %	21,536	0.02 %	21,531	0.02 %	21,527	2.91	2.82	0.09 3.19 %
TRUEM20	Jun 2020	6,182	17,912	3.68 %	17,276	-7.42 %	18,660	-10.62 %	20,876	10.26 %	18,934	3.40	3.34	0.06 1.8 %

## Block Trade Focus

### Top Gainer (Underlying)

Stock	Close	Change	
		(Baht)	(%)
WHA	3.08	0.28	10.00
AMATA	13.90	1.00	7.75
BJC	40.50	2.75	7.28
TMB	1.04	0.07	7.22
PSH	11.50	0.70	6.48
SAMART	5.30	0.30	6.00
STA	18.60	1.00	5.68
SAWAD	56.50	3.00	5.61
KCE	17.70	0.90	5.36
BGRIM	50.00	2.50	5.26

### Top Loss (Underlying)

Stock	Close	Change	
		(Baht)	(%)
MAJOR	14.80	-0.60	-3.90
MINT	17.30	-0.70	-3.89
COM7	24.50	-0.75	-2.97
IVL	30.50	-0.50	-1.61
BEM	9.65	-0.15	-1.53
KTB	9.80	-0.15	-1.51
AOT	59.50	-0.50	-0.83
BTS	11.90	-0.10	-0.83
BBL	96.00	-0.75	-0.78
GLOBAL	14.50	-0.10	-0.68

## 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
20/05/2020	39,638	34,919	4,719	14,853	18,106	-3,253	54,885	56,351	-1,466	109,376	262,891

### Precious Metal Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/05/2020	5,431	5,208	223	4,142	4,724	-582	13,107	12,748	359	22,680	32,389

### Currency Futures

Date	Foreign Investor			Local Institutions			Local Investor			Total	
	Long	Short	Net	Long	Short	Net	Long	Short	Net	Volume	OI
20/05/2020	0	0	0	1,013	2,173	-1,160	3,104	1,944	1,160	4,117	20,915